

# DFA Canada Global 50EQ-50FI Portfolio - Class F

As of December 29, 2017 (Updated Monthly)

Source: RBC

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

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This fund operates as a fund-of-funds and generally allocates its assets among other mutual funds, but has the ability to invest in securities and derivatives directly. The holdings listed below contain both the investment holdings of the corresponding underlying funds as well as any direct investments of the fund.

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	REP AUSTRIA GOV	0.619%	0.619%
2	EUROPEAN STABIL	0.614%	1.233%
3	FINLAND GOVERNMENT	0.609%	1.842%
4	SWEDISH GOVT 3.	0.596%	2.438%
5	BANK OF MONTREAL COMMON STOCK	0.554%	2.992%
6	AT+T INC COMMON STOCK USD1.0	0.545%	3.537%
7	APPLE INC	0.536%	4.073%
8	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.525%	4.598%
9	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.509%	5.107%
10	ORACLE CORP SR UNSECURED 09/21 1.9	0.498%	5.605%
11	BANK OF NOVA SCOTIA COMMON STOCK	0.462%	6.067%
12	TORONTO DOMINION BANK COMMON STOCK	0.455%	6.522%
13	CAD - London	0.455%	6.978%
14	WELLS FARGO + CO COMMON STOCK USD1.666	0.442%	7.420%
15	FRENCH REPUBLIC	0.437%	7.857%
16	SUNCOR ENERGY INC COMMON STOCK	0.433%	8.290%
17	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.394%	8.684%
18	ROYAL BANK OF CANADA COMMON STOCK	0.388%	9.072%
19	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.377%	9.449%
20	EXXON MOBIL CORP COMMON STOCK	0.355%	9.804%
21	KREDIT FUER WIE	0.334%	10.137%
22	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.312%	10.449%
23	BANK OF AMERICA	0.305%	10.754%
24	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.302%	11.056%
25	INTEL CORP COMMON STOCK USD.001	0.294%	11.350%
26	KOMMUNINVEST I	0.293%	11.644%
27	KOMMUNINVEST I	0.290%	11.934%
28	COMCAST CORP CLASS A COMMON STOCK USD.01	0.290%	12.224%
29	CHEVRON CORP COMMON STOCK USD.75	0.281%	12.504%
30	MICROSOFT CORP COMMON STOCK USD.00000625	0.280%	12.785%
31	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.279%	13.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	SWEDISH EXP CRE	0.274%	13.337%
33	WESTPAC BKG COR	0.271%	13.608%
34	TECK RESOURCES LTD CLS B COMMON STOCK	0.262%	13.871%
35	CAISSE D'AMORT	0.258%	14.129%
36	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.256%	14.385%
37	UNEDIC ASSEO 0.	0.256%	14.641%
38	CANADA HOUSING	0.253%	14.894%
39	ROYAL BK OF CAN	0.252%	15.146%
40	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.249%	15.395%
41	MICROSOFT CORP	0.242%	15.637%
42	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.237%	15.874%
43	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.228%	16.102%
44	IBM CORP SR UNSECURED 01/22 2.5	0.226%	16.328%
45	CHEVRON CORP 2.	0.226%	16.554%
46	MANULIFE FINANCIAL CORP COMMON STOCK	0.225%	16.779%
47	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.217%	16.996%
48	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.216%	17.212%
49	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.215%	17.427%
50	UK(GOVT OF) 4.2	0.214%	17.641%
51	BUNDESOBLIGATIO	0.210%	17.851%
52	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.208%	18.059%
53	SWEDEN GOVERNME	0.208%	18.267%
54	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.205%	18.472%
55	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.204%	18.676%
56	CISCO SYSTEMS	0.204%	18.880%
57	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.201%	19.082%
58	MAGNA INTERNATIONAL INC COMMON STOCK	0.200%	19.281%
59	NATL AUST BANK	0.198%	19.479%
60	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.198%	19.677%
61	CITIGROUP INC COMMON STOCK USD.01	0.198%	19.875%
62	US TREASURY N/B 05/25 2.125	0.197%	20.072%
63	WAL-MART STORES	0.196%	20.269%
64	CANADIAN NATURAL RESOURCES COMMON STOCK	0.196%	20.465%
65	PFIZER INC COMMON STOCK USD.05	0.192%	20.657%
66	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.192%	20.849%
67	NETWORK RAIL IN	0.191%	21.041%
68	SAMSUNG ELECTRO	0.188%	21.228%
69	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.186%	21.415%
70	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.182%	21.596%
71	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.177%	21.773%
72	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.175%	21.949%
73	SUN LIFE FINANCIAL INC COMMON STOCK	0.175%	22.123%
74	FRENCH REP GOVT	0.175%	22.298%
75	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.172%	22.471%
76	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.171%	22.641%
77	AMAZON.COM INC	0.169%	22.810%
78	APPLE INC SR UNSECURED 02/22 2.5	0.168%	22.979%
79	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.168%	23.147%
80	AGENCE FRANCAIS	0.167%	23.314%
81	KINGDOM BELGIUM	0.164%	23.477%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	BP PLC	0.161%	23.639%
83	GENERAL ELECTRI	0.160%	23.799%
84	SINGAPORE GOVER	0.159%	23.957%
85	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.158%	24.115%
86	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.158%	24.273%
87	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.153%	24.426%
88	TOTAL SA	0.153%	24.579%
89	BANK NEDERLANDS	0.152%	24.732%
90	FACEBOOK INC A COMMON STOCK USD.000006	0.150%	24.881%
91	KREDITANSTALT F	0.146%	25.027%
92	NESTLE SA	0.146%	25.173%
93	ALPHABET INC CL C COMMON STOCK USD.001	0.144%	25.316%
94	PFIZER INC	0.143%	25.460%
95	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.142%	25.602%
96	DAIMLER AG	0.140%	25.742%
97	DEXIA CREDIT LO	0.139%	25.881%
98	ENBRIDGE INC COMMON STOCK	0.139%	26.021%
99	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.139%	26.160%
100	IBM CORP SR UNSECURED 02/21 2.25	0.138%	26.298%
101	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.138%	26.436%
102	ALPHABET INC CL A COMMON STOCK USD.001	0.136%	26.573%
103	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.136%	26.709%
104	FMS WERTMANAGEM	0.136%	26.845%
105	CHEVRON CORP SR UNSECURED 03/22 2.411	0.135%	26.981%
106	INTL BK RECON &	0.135%	27.116%
107	PROCTER + GAMBLE CO/THE COMMON STOCK	0.135%	27.250%
108	LANDESKREDITBAN	0.134%	27.385%
109	SINGAPORE GOVT	0.134%	27.518%
110	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.133%	27.651%
111	UNITEDHEALTH GR	0.133%	27.784%
112	UNEDIC ASSEO 0.	0.130%	27.914%
113	BK OF NOVA SCOT	0.130%	28.044%
114	NESTLE FINANCE	0.130%	28.174%
115	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.130%	28.304%
116	COOPERATIEVE RA	0.128%	28.432%
117	CANADIAN NATL RAILWAY CO COMMON STOCK	0.128%	28.560%
118	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.127%	28.687%
119	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.126%	28.813%
120	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.124%	28.938%
121	TOYOTA MOTOR CO	0.124%	29.061%
122	DEUTSCHE BAHN F	0.123%	29.185%
123	HSBC HOLDINGS PLC SPONS ADR ADR	0.123%	29.308%
124	ORACLE CORP COMMON STOCK USD.01	0.122%	29.430%
125	GENERAL MOTORS CO COMMON STOCK USD.01	0.122%	29.552%
126	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.122%	29.674%
127	BK NED GEMEENTE	0.121%	29.795%
128	MERCK + CO INC SR UNSECURED 02/22 2.35	0.121%	29.917%
129	BANK OF MONTREA	0.119%	30.036%
130	NEDERLANDSE WAT	0.119%	30.155%
131	CHINA CONST BK	0.118%	30.273%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.118%	30.391%
133	VODAFONE GROUP	0.118%	30.509%
134	CHEVRON CORP SR UNSECURED 06/23 3.191	0.116%	30.624%
135	AGENCE FRANCAIS	0.114%	30.738%
136	WALT DISNEY(HLD	0.113%	30.851%
137	QUALCOMM INC COMMON STOCK USD.0001	0.113%	30.965%
138	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.113%	31.078%
139	WESTPAC BKG COR	0.113%	31.191%
140	BHP BILLITON LT	0.110%	31.301%
141	DEXIA CREDIT LO	0.110%	31.411%
142	NATIONAL BK CDA	0.109%	31.520%
143	ENCANA CORP COMMON STOCK	0.109%	31.629%
144	PFIZER INC 0.25	0.108%	31.738%
145	MICROSOFT CORP SR UNSECURED 11/20 2	0.108%	31.846%
146	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.107%	31.953%
147	EFSF ZC 17NOV22	0.104%	32.057%
148	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.104%	32.161%
149	BARRICK GOLD CORP COMMON STOCK	0.103%	32.264%
150	TOTAL CAPITAL I	0.103%	32.367%
151	BK NED GEMEENTE	0.102%	32.469%
152	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.101%	32.570%
153	SNCF RESEAU 3.1	0.100%	32.671%
154	NOVARTIS CAP CO	0.100%	32.771%
155	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.100%	32.870%
156	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.100%	32.970%
157	TRANSCANADA CORP COMMON STOCK	0.099%	33.069%
158	BCE INC COMMON STOCK	0.099%	33.168%
159	SHELL INTERNATI	0.098%	33.266%
160	BANCO SANTANDER	0.097%	33.364%
161	FORD MOTOR CO COMMON STOCK USD.01	0.097%	33.461%
162	FEDEX CORPORATI	0.096%	33.557%
163	UNION PACIFIC CORP COMMON STOCK USD2.5	0.095%	33.652%
164	KINROSS GOLD CORP COMMON STOCK	0.095%	33.747%
165	AMERICAN TOWER CORP REIT USD.01	0.093%	33.840%
166	INTER-AMERICAN	0.093%	33.933%
167	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.092%	34.025%
168	CVS HEALTH CORP COMMON STOCK USD.01	0.092%	34.117%
169	MORGAN STANLEY COMMON STOCK USD.01	0.091%	34.208%
170	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.090%	34.298%
171	ASB FINANCE LTD	0.090%	34.388%
172	SINGAPORE GOVT	0.089%	34.477%
173	PROVINCE OF QUE	0.089%	34.566%
174	BERKSHIRE HATHA	0.089%	34.655%
175	FINLAND GOVERNM	0.088%	34.743%
176	ORACLE CORP SR UNSECURED 07/21 2.8	0.088%	34.831%
177	KREDITANSTALT F	0.088%	34.919%
178	BASF SE	0.088%	35.007%
179	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.087%	35.094%
180	SVENSKA HANDELS	0.087%	35.181%
181	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.087%	35.268%

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182	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.087%	35.355%
183	TEMASEK FINL I	0.086%	35.441%
184	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.086%	35.527%
185	DEXIA CREDIT LO	0.086%	35.613%
186	DEXIA CREDIT LO	0.086%	35.699%
187	STATE OF NORTH	0.085%	35.784%
188	US BANCORP COMMON STOCK USD.01	0.085%	35.869%
189	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.085%	35.954%
190	AGRIUM INC COMMON STOCK NPV	0.084%	36.039%
191	LUNDIN MINING C	0.084%	36.122%
192	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.083%	36.206%
193	HONDA MOTOR CO	0.083%	36.289%
194	AUST & NZ BANKI	0.083%	36.372%
195	MICRON TECHNOLO	0.082%	36.454%
196	TENCENT HLDGS L	0.082%	36.536%
197	NOVARTIS AG	0.082%	36.618%
198	ROYAL DUTCH SHE	0.082%	36.699%
199	LANDWIRT RENTEN	0.081%	36.781%
200	KINGDOM OF BELG	0.081%	36.862%
201	MERCK + CO. INC. COMMON STOCK USD.5	0.081%	36.943%
202	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.081%	37.024%
203	APPLE INC SR UNSECURED 05/23 2.4	0.081%	37.105%
204	APPLE INC 1.55%	0.080%	37.185%
205	COCA-COLA CO	0.080%	37.265%
206	TRAVELERS COS	0.079%	37.344%
207	DENMARK GOVT BO	0.079%	37.423%
208	AMGEN INC COMMON STOCK USD.0001	0.078%	37.501%
209	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.078%	37.579%
210	ONTARIO(PROV OF	0.077%	37.657%
211	SIMON PROPERTY GROUP INC REIT USD.0001	0.077%	37.734%
212	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.077%	37.811%
213	INTL BUSINESS M	0.077%	37.888%
214	TIME WARNER INC COMMON STOCK USD.01	0.076%	37.964%
215	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.076%	38.040%
216	HOME DEPOT INC COMMON STOCK USD.05	0.076%	38.116%
217	VOLKSWAGEN AG	0.075%	38.191%
218	ROYAL DUTCH SHELL SPON ADR A ADR	0.075%	38.266%
219	NATIONAL AUSTRAL	0.074%	38.340%
220	PROV OF SASK CA	0.074%	38.414%
221	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.074%	38.488%
222	EUROPEAN INVEST	0.073%	38.561%
223	IRELAND GOVT BO	0.073%	38.633%
224	MEDTRONIC PLC	0.073%	38.706%
225	EUROPEAN FIN ST	0.073%	38.779%
226	ABBOTT LABORATORIES COMMON STOCK	0.073%	38.852%
227	PNC BANK	0.072%	38.924%
228	DELTA AIRLINES	0.072%	38.996%
229	ONTARIO(PROV OF	0.072%	39.068%
230	UNIBAIL-RODAMCO	0.072%	39.139%
231	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.071%	39.211%

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232	ANZ (INTL) LD	0.071%	39.282%
233	INDUSTRIAL & CO	0.071%	39.353%
234	CATERPILLAR INC COMMON STOCK USD1.0	0.071%	39.423%
235	FIRST QUANTUM M	0.070%	39.493%
236	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.070%	39.563%
237	CHINA NATIONAL	0.069%	39.632%
238	PFIZER INC SR UNSECURED 12/21 2.2	0.069%	39.701%
239	INDUSTRIAL ALLI	0.069%	39.770%
240	INTERNATIONAL F	0.068%	39.838%
241	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.068%	39.906%
242	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.068%	39.974%
243	ROYAL DUTCH SH-	0.067%	40.041%
244	WEST FRASER TIM	0.066%	40.107%
245	COCA-COLA CO/TH	0.066%	40.173%
246	ANTHEM INC COMMON STOCK USD.01	0.066%	40.239%
247	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.066%	40.305%
248	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.065%	40.371%
249	FORTIS INC COMMON STOCK	0.065%	40.436%
250	HITACHI	0.065%	40.501%
251	ACE LTD	0.064%	40.565%
252	ARC RESOURCES L	0.064%	40.629%
253	GILEAD SCIENCES	0.064%	40.693%
254	TEMASEK FINANCI	0.063%	40.756%
255	SHAW COMMUNICATIONS INC B COMMON STOCK	0.063%	40.819%
256	VALERO ENERGY C	0.063%	40.882%
257	NRW BANK 0% 080	0.063%	40.944%
258	LINAMAR CORP	0.062%	41.007%
259	CHEVRON CORP SR UNSECURED 03/20 1.961	0.062%	41.069%
260	SWEDEN GOVERNME	0.062%	41.131%
261	CIGNA CORP	0.062%	41.193%
262	CROWN CASTLE INTL CORP REIT USD.01	0.061%	41.254%
263	SVENSKA HANDELS	0.061%	41.316%
264	GOLDCORP INC COMMON STOCK	0.061%	41.376%
265	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.061%	41.437%
266	EXXON MOBIL COR	0.061%	41.498%
267	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.061%	41.558%
268	BOEING CO/THE COMMON STOCK USD5.0	0.060%	41.619%
269	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.060%	41.679%
270	CANADIAN (GOVT	0.060%	41.739%
271	BRIT AMER TOBAC	0.060%	41.799%
272	CANADIAN TIRE C	0.060%	41.859%
273	ANTHEM INC SR UNSECURED 05/22 3.125	0.060%	41.918%
274	AIR LIQUIDE FIN	0.060%	41.978%
275	EUROPEAN INVEST	0.060%	42.038%
276	BAYERISCHE MOTO	0.060%	42.097%
277	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.060%	42.157%
278	AIA GROUP LTD	0.059%	42.216%
279	PROCTER & GAMBL	0.059%	42.275%
280	TARGET CORPORAT	0.059%	42.335%
281	EQUINIX INC REIT USD.001	0.059%	42.394%

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282	CENOVUS ENERGY INC COMMON STOCK	0.059%	42.452%
283	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.059%	42.511%
284	L-BANK BW FOERD	0.058%	42.569%
285	VALE SA	0.058%	42.627%
286	ANGLO AMERICAN	0.058%	42.685%
287	FINNING INTL LT	0.058%	42.743%
288	CAPITAL ONE FIN	0.058%	42.801%
289	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.058%	42.859%
290	AGENCE FRANCAIS	0.058%	42.917%
291	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.058%	42.974%
292	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.058%	43.032%
293	NORFOLK STHN CO	0.058%	43.090%
294	NATL AUSTRALIA	0.058%	43.147%
295	GLENCORE XSTRA	0.058%	43.205%
296	PEPSICO INC COMMON STOCK USD.017	0.057%	43.262%
297	BLACKROCK INC COMMON STOCK USD.01	0.057%	43.320%
298	DEUTSCHE TELEKO	0.057%	43.377%
299	SCHLUMBERGER LTD COMMON STOCK USD.01	0.057%	43.434%
300	TOTAL CAPITAL I	0.057%	43.490%
301	ABB LTD	0.056%	43.547%
302	BROADCOM LTD	0.056%	43.603%
303	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.056%	43.659%
304	FRENCH REPUBLIC	0.056%	43.715%
305	ORANGE SA	0.056%	43.771%
306	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.055%	43.827%
307	RIO TINTO PLC SPON ADR ADR	0.055%	43.882%
308	PRICELINE GROUP	0.055%	43.937%
309	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.055%	43.991%
310	ROYAL BANK OF C	0.054%	44.045%
311	SHELL INTL.FIN.	0.054%	44.099%
312	FREEPORT-MCMORA	0.053%	44.152%
313	SVENSKA HANDELS	0.053%	44.206%
314	ROCHE HOLDING A	0.053%	44.259%
315	NATIONAL AUSTRALIA	0.053%	44.312%
316	PING AN INSURAN	0.053%	44.365%
317	WESTPAC BANK CO	0.053%	44.418%
318	STATE OF NORTH	0.053%	44.470%
319	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.053%	44.523%
320	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.053%	44.576%
321	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.052%	44.628%
322	CANADIAN WESTER	0.052%	44.681%
323	CHEVRON CORP SR UNSECURED 11/20 2.419	0.052%	44.733%
324	SPAIN GOVERNMEN	0.052%	44.785%
325	ABBVIE INC COMMON STOCK USD.01	0.052%	44.838%
326	PROVINCE OF QUE	0.052%	44.890%
327	BRITISH TELECOM	0.052%	44.942%
328	TELUS CORPORATI	0.052%	44.994%
329	BLACKBERRY LTD COMMON STOCK	0.052%	45.046%
330	WASTE CONNECTIONS INC COMMON STOCK	0.052%	45.098%
331	WHITECAP RESOUR	0.052%	45.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.051%	45.201%
333	CONOCOPHILLIPS COMMON STOCK USD.01	0.051%	45.252%
334	NEWBELCO SA/INV	0.051%	45.303%
335	MCDONALD S CORP COMMON STOCK USD.01	0.051%	45.354%
336	GERMANY(FED REP	0.051%	45.405%
337	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.051%	45.456%
338	ENERPLUS CORP COMMON STOCK	0.051%	45.507%
339	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.051%	45.557%
340	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.051%	45.608%
341	PROLOGIS INC REIT USD.01	0.050%	45.658%
342	IAMGOLD CORP COMMON STOCK	0.050%	45.709%
343	JPMORGAN CHASE	0.050%	45.759%
344	EUROPEAN FIN ST	0.050%	45.809%
345	BNP PARIBAS SA	0.050%	45.859%
346	ALLERGAN PLC	0.050%	45.909%
347	ALLSTATE CORP COMMON STOCK USD.01	0.050%	45.958%
348	MASTERCARD INC A COMMON STOCK USD.0001	0.049%	46.007%
349	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.049%	46.057%
350	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.049%	46.106%
351	E TRADE FINANCI	0.049%	46.155%
352	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.049%	46.204%
353	BNP PARIBAS SA	0.049%	46.252%
354	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.049%	46.301%
355	AUST & NZ BANK	0.049%	46.350%
356	MICHELIN(CGDE)	0.049%	46.398%
357	AGNICO EAGLE MINES LTD COMMON STOCK	0.049%	46.447%
358	MARATHON PETROLEUM CORP COMMON STOCK	0.048%	46.495%
359	3M CO COMMON STOCK USD.01	0.048%	46.544%
360	ZURICH FIN SVS	0.048%	46.592%
361	CAMECO CORP COMMON STOCK	0.048%	46.640%
362	SANOFI-AVENTIS	0.048%	46.687%
363	PUBLIC STORAGE	0.048%	46.735%
364	AFLAC INC COMMON STOCK USD.1	0.047%	46.782%
365	YAMANA GOLD INC COMMON STOCK	0.047%	46.830%
366	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.047%	46.877%
367	AETNA INC COMMON STOCK USD.01	0.047%	46.924%
368	TAIWAN SEMI-ADR	0.047%	46.971%
369	NVIDIA CORP	0.047%	47.018%
370	GEORGE WESTON L	0.047%	47.065%
371	TEXAS INSTRUMEN	0.047%	47.111%
372	ALTRIA GROUP INC COMMON STOCK USD.333	0.046%	47.158%
373	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.046%	47.204%
374	METHANEX CORP COMMON STOCK	0.046%	47.250%
375	SEVEN GENERATIO	0.046%	47.297%
376	PROVINCE OF ALB	0.046%	47.343%
377	ALIMENTATION CO	0.046%	47.389%
378	ANHEUSER-BUSCH	0.046%	47.435%
379	TARGET CORP SR UNSECURED 01/22 2.9	0.046%	47.481%
380	KINDER MORGAN INC COMMON STOCK USD.01	0.046%	47.527%
381	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.046%	47.573%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	ENGIE	0.046%	47.618%
383	ITALY BUONI POL	0.045%	47.663%
384	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.045%	47.709%
385	EURO STABILITY	0.045%	47.754%
386	GENERAL ELECTRI	0.045%	47.799%
387	IBERDROLA SA	0.045%	47.844%
388	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.045%	47.888%
389	BEST BUY CO INC	0.045%	47.933%
390	TFI INTERNATION	0.045%	47.977%
391	NISSAN MOTOR CO	0.044%	48.022%
392	IMPERIAL OIL LTD COMMON STOCK	0.044%	48.066%
393	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.044%	48.110%
394	WESTPAC BANKING	0.044%	48.154%
395	AIR CANADA	0.044%	48.198%
396	WESTJET AIRLINE	0.043%	48.241%
397	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.043%	48.284%
398	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.043%	48.328%
399	SOUTHWEST AIRLI	0.043%	48.371%
400	CORNING INC COMMON STOCK USD.5	0.043%	48.414%
401	EMPIRE CO LTD N	0.043%	48.457%
402	COTT CORP	0.043%	48.501%
403	ANDEAVOR COMMON STOCK USD.167	0.043%	48.544%
404	BAYER AG	0.043%	48.587%
405	DISCOVER FINL S	0.043%	48.630%
406	B2GOLD CORP COM	0.042%	48.672%
407	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.042%	48.714%
408	LOBLAW COS LTD	0.042%	48.757%
409	HUDBAY MINERALS INC COMMON STOCK NPV	0.042%	48.799%
410	STARS GROUP INC/THE COMMON STOCK	0.042%	48.841%
411	TE CONNECTIVITY	0.042%	48.883%
412	PAN AMERICAN SILVER CORP COMMON STOCK	0.042%	48.925%
413	NOVARTIS AG SPONSORED ADR ADR	0.042%	48.967%
414	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.042%	49.009%
415	DOLLARAMA INC	0.042%	49.051%
416	CRESCENT POINT ENERGY CORP COMMON STOCK	0.041%	49.092%
417	DAIWA SECS GROU	0.041%	49.133%
418	BP CAPITAL MARK	0.041%	49.175%
419	SPAIN GOVERNMEN	0.041%	49.216%
420	SUMITOMO MITSUI	0.041%	49.257%
421	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.041%	49.298%
422	UBS GROUP	0.041%	49.339%
423	HUMANA INC	0.041%	49.379%
424	CONSTELLATION S	0.041%	49.420%
425	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.041%	49.460%
426	SNC-LAVALIN GRO	0.040%	49.501%
427	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.040%	49.541%
428	COUNCIL OF EURO	0.040%	49.582%
429	CSX CORP	0.040%	49.622%
430	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.040%	49.662%
431	CMNWLTH BK OF A	0.040%	49.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	DANAHER CORP COMMON STOCK USD.01	0.040%	49.743%
433	INTESA SANPAOLO	0.040%	49.783%
434	BCO BILBAO VIZC	0.040%	49.822%
435	CK HUTCHINSON H	0.040%	49.862%
436	CHINA MOBILE LT	0.040%	49.902%
437	MCKESSON CORP.	0.040%	49.942%
438	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.040%	49.981%
439	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.040%	50.021%
440	KBC GROEP NV	0.039%	50.060%
441	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.039%	50.100%
442	DIGITAL REALTY	0.039%	50.139%
443	EQUITY RESIDENT	0.039%	50.178%
444	COSTCO WHOLESALE	0.039%	50.217%
445	EUROPEAN FIN ST	0.039%	50.257%
446	TOURMALINE OIL	0.039%	50.296%
447	WELLTOWER INC REIT USD1.0	0.039%	50.335%
448	MOLSONCOORS-B-U	0.039%	50.374%
449	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.039%	50.413%
450	TOYOTA MOTOR CO	0.039%	50.451%
451	EATON CORP PLC	0.038%	50.489%
452	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.038%	50.528%
453	INTESA SANPAOLO	0.038%	50.566%
454	THOMSON REUTERS CORP COMMON STOCK	0.038%	50.604%
455	CAE INC COMMON STOCK	0.038%	50.641%
456	TESCO PLC	0.038%	50.679%
457	JX HOLDINGS INC	0.038%	50.717%
458	BANK TOKYO-MITS	0.038%	50.754%
459	EXPORT DEVELOPM	0.037%	50.792%
460	AVALONBAY COMMUNITIES INC REIT USD.01	0.037%	50.829%
461	UNEDIC ASSEO 1.	0.037%	50.866%
462	TOYOTA MOTOR CR	0.037%	50.904%
463	SIEMENS AG	0.037%	50.941%
464	GILDAN ACTIVEWEAR INC COMMON STOCK	0.037%	50.978%
465	ENBRIDGE	0.037%	51.015%
466	STATOIL ASA COMPANY GUAR 01/24 2.65	0.037%	51.052%
467	MUNICIPALITY FI	0.037%	51.089%
468	BB+T CORP COMMON STOCK USD5.0	0.037%	51.125%
469	SONY CORP	0.037%	51.162%
470	NORDEA BANK AB	0.037%	51.199%
471	DIAGEO PLC ADR	0.036%	51.235%
472	LVMH MOET HENNE	0.036%	51.271%
473	ENI S.P.A.	0.036%	51.308%
474	DANSKE BANK A/S	0.036%	51.344%
475	ING GROEP NV	0.036%	51.380%
476	TOTAL CAPITAL I	0.036%	51.416%
477	WSP GLOBAL INC	0.036%	51.451%
478	LLOYDS BANKING	0.036%	51.487%
479	ELEMENT FINANCI	0.036%	51.523%
480	HUSKY ENERGY IN	0.036%	51.559%
481	ALLIANZ SE SPON ADR ADR	0.036%	51.594%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	WOODSIDE PETROL	0.036%	51.630%
483	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.036%	51.665%
484	VENTAS INC-REIT	0.035%	51.701%
485	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.035%	51.736%
486	DOVER CORP	0.035%	51.772%
487	ASSIC GENERALI	0.035%	51.807%
488	PACCAR INC	0.035%	51.842%
489	PHILLIPS 66 COMMON STOCK	0.035%	51.877%
490	EBAY INC	0.035%	51.912%
491	NIKE INC CL B COMMON STOCK USD1.0	0.035%	51.947%
492	ONEOK INC COMPANY GUAR 02/22 4.25	0.035%	51.983%
493	KROGER CO	0.035%	52.017%
494	PROGRESSIVE CORP COMMON STOCK USD1.0	0.035%	52.052%
495	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.035%	52.087%
496	UPM-KYMMENE OYJ	0.035%	52.122%
497	OESTERREIC KONT	0.035%	52.157%
498	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.035%	52.191%
499	NEW GOLD INC COMMON STOCK	0.035%	52.226%
500	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.035%	52.261%
501	STATE STREET CORP COMMON STOCK USD1.0	0.035%	52.296%
502	DEUTSCHE BANK A	0.035%	52.330%
503	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.035%	52.365%
504	KREDITANST FUR	0.034%	52.399%
505	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.034%	52.434%
506	APPLE INC SR UNSECURED 05/22 2.3	0.034%	52.468%
507	CGI GROUP INC CLASS A COMMON STOCK	0.034%	52.503%
508	HON HAI PRECISI	0.034%	52.537%
509	SOFTBANK CORP	0.034%	52.571%
510	CHINA EVERGRAND	0.034%	52.606%
511	PROVINCE OF ONT	0.034%	52.640%
512	APPLE INC SR UNSECURED 09/22 2.1	0.034%	52.674%
513	STANDARD BANK G	0.034%	52.708%
514	CME GROUP INC COMMON STOCK USD.01	0.034%	52.742%
515	SEVEN & I HOLDI	0.034%	52.776%
516	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.034%	52.810%
517	ITALY BUONI POL	0.034%	52.844%
518	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.034%	52.878%
519	BOSTON PROPERTIES INC REIT USD.01	0.034%	52.912%
520	LAURENTIAN BANK	0.034%	52.945%
521	ASTRAZENECA PLC SPONS ADR ADR	0.034%	52.979%
522	GLAXOSMITHKLINE	0.034%	53.013%
523	DAVITA INC COMMON STOCK USD.001	0.034%	53.047%
524	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.034%	53.080%
525	GOLDCORP INC SR UNSECURED 06/21 3.625	0.034%	53.114%
526	FIFTH THIRD BAN	0.034%	53.147%
527	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.033%	53.181%
528	MITSUBISHI CHEM	0.033%	53.214%
529	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.033%	53.247%
530	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.033%	53.281%
531	NOVO-NORDISK AS	0.033%	53.314%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.033%	53.347%
533	BANK OF AMERICA	0.033%	53.381%
534	BPCE SA COMPANY GUAR 04/24 4	0.033%	53.414%
535	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.033%	53.447%
536	ALAMOS GOLD INC CLASS A COMMON STOCK	0.033%	53.480%
537	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.033%	53.513%
538	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.033%	53.546%
539	ACTAVIS INC COMPANY GUAR 10/22 3.25	0.033%	53.579%
540	CANADA HOUSING	0.033%	53.612%
541	ROCKWELL COLLIN	0.033%	53.645%
542	MIZUHO FINANCA	0.033%	53.677%
543	WESTERN DIGITAL	0.033%	53.710%
544	ANGLO AMERICAN	0.033%	53.743%
545	HYNIX SEMICONDU	0.033%	53.776%
546	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.033%	53.809%
547	MYLAN INC/PA	0.033%	53.841%
548	FIAT CHRYSLER A	0.033%	53.874%
549	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.033%	53.907%
550	TMX GROUP LTD	0.033%	53.939%
551	ECOLAB INC 2.37	0.032%	53.972%
552	TOTAL CAPITAL C	0.032%	54.004%
553	SKANDINAVISKA E	0.032%	54.036%
554	UNILEVER NV 0.5	0.032%	54.069%
555	SBA COMMUNICATIONS CORP REIT USD.01	0.032%	54.101%
556	H&R REIT UNITS	0.032%	54.134%
557	KONINKLIJKE AHO	0.032%	54.166%
558	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.032%	54.198%
559	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.032%	54.230%
560	DANONE SA	0.032%	54.262%
561	KOHL S CORPORATION SR UNSECURED 11/21 4	0.032%	54.295%
562	TYSON FOODS INC	0.032%	54.327%
563	VINCI SA	0.032%	54.359%
564	MGM MIRAGE INC	0.032%	54.391%
565	KIRKLAND LAKE G	0.032%	54.423%
566	NUCOR CORP	0.032%	54.455%
567	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.032%	54.487%
568	TELEFONICA EMIS	0.032%	54.518%
569	SCHWAB(Charles)	0.032%	54.550%
570	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.032%	54.582%
571	AXA	0.032%	54.614%
572	CONCHO RESOURCE	0.032%	54.645%
573	CONTINENTAL AG	0.032%	54.677%
574	OPEN TEXT CORPO	0.032%	54.708%
575	MAPLE LEAF FOOD	0.032%	54.740%
576	KREDITANSTALT F	0.031%	54.771%
577	ACCENTURE PLC A	0.031%	54.803%
578	RELIANCE INDS	0.031%	54.834%
579	BHP BILLITON PL	0.031%	54.865%
580	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.031%	54.897%
581	MIZUHO FINANCA	0.031%	54.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	SOC GENERALE	0.031%	54.959%
583	EOG RESOURCES	0.031%	54.990%
584	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.031%	55.021%
585	RIO TINTO	0.031%	55.052%
586	RIOCAN REAL EST	0.031%	55.083%
587	ALLIANZ AG	0.031%	55.114%
588	SUNTRUST BANKS	0.031%	55.145%
589	DR HORTON INC COMMON STOCK USD.01	0.031%	55.176%
590	BIOGEN IDEC INC	0.031%	55.206%
591	ITAU UNIBANCO S	0.031%	55.237%
592	PEUGEOT SA	0.031%	55.268%
593	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.031%	55.298%
594	MOSAIC CO SR UNSECURED 11/21 3.75	0.031%	55.329%
595	T MOBILE US INC COMMON STOCK USD.0001	0.031%	55.360%
596	LINK R/EST INVE	0.031%	55.390%
597	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.030%	55.421%
598	COMCAST CORP COMPANY GUAR 08/25 3.375	0.030%	55.451%
599	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.030%	55.481%
600	E.ON SE	0.030%	55.512%
601	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.030%	55.542%
602	TRANSALTA CORP COMMON STOCK	0.030%	55.572%
603	US dollar - Lon	0.030%	55.602%
604	RAYTHEON COMPANY COMMON STOCK USD.01	0.030%	55.633%
605	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.030%	55.663%
606	TOKIO MARINE HL	0.030%	55.693%
607	CARNIVAL CORP COMMON STOCK USD.01	0.030%	55.723%
608	ROCKWELL COLLIN	0.030%	55.753%
609	GEN DYNAMICS CO	0.030%	55.783%
610	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.030%	55.813%
611	BMW US CAPITAL	0.030%	55.843%
612	BRIDGESTONE COR	0.030%	55.873%
613	CREDIT SUISSE G	0.030%	55.903%
614	LIBERTY MUTUAL	0.030%	55.933%
615	EASTMAN CHEMICA	0.030%	55.963%
616	STANTEC INC COMMON STOCK	0.030%	55.993%
617	GEELY AUTOMOBIL	0.030%	56.022%
618	ORANGE SA SR UNSECURED 09/21 4.125	0.030%	56.052%
619	ABN AMRO BANK N	0.030%	56.082%
620	ABBVIE INC SR UNSECURED 11/22 2.9	0.030%	56.112%
621	ORIX CORP	0.030%	56.142%
622	GREAT WEST LIFE	0.030%	56.171%
623	MICROSOFT CORP	0.030%	56.201%
624	WILLIAMS COS IN	0.030%	56.230%
625	CUMMINS INC	0.030%	56.260%
626	BANK OF CHINA L	0.030%	56.289%
627	AKZO NOBEL NV	0.029%	56.319%
628	GENWORTH MI CAN	0.029%	56.348%
629	JOHNSON CONTROL	0.029%	56.378%
630	STRYKER CORP SR UNSECURED 03/21 2.625	0.029%	56.407%
631	BRITISH SKY BRO	0.029%	56.437%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	ELECTRICITE DE	0.029%	56.466%
633	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.029%	56.495%
634	STATOIL ASA	0.029%	56.524%
635	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.029%	56.554%
636	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.029%	56.583%
637	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.029%	56.612%
638	SCHNEIDER SA	0.029%	56.641%
639	COMPAGNIE DE SA	0.029%	56.670%
640	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.029%	56.699%
641	SCENTRE GROUP	0.029%	56.728%
642	DETOUR GOLD COR	0.029%	56.757%
643	COUNTRY GARDEN	0.029%	56.786%
644	BANK OF NY MELL	0.029%	56.815%
645	XPO LOGISTICS INC COMMON STOCK USD.001	0.029%	56.843%
646	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.029%	56.872%
647	AUST & NZ BK GP	0.029%	56.901%
648	CENTENE CORP COMMON STOCK USD.001	0.029%	56.929%
649	LEAR CORP	0.029%	56.958%
650	CHINA O/SEAS LA	0.029%	56.987%
651	APPLIED MATERIALS INC COMMON STOCK USD.01	0.029%	57.015%
652	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.028%	57.044%
653	ASAHI KASEI COR	0.028%	57.072%
654	REALTY INCOME C	0.028%	57.100%
655	LLOYDS BANKING	0.028%	57.129%
656	RESTAURANT BRANDS INTERN COMMON STOCK	0.028%	57.157%
657	DOLLAR TREE INC	0.028%	57.185%
658	ELI LILLY + CO COMMON STOCK	0.028%	57.213%
659	UTD PARCEL SERV	0.028%	57.241%
660	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.028%	57.269%
661	TAIWAN SEMICOND	0.028%	57.297%
662	ENEL S.p.A.	0.028%	57.325%
663	LOCKHEED MARTIN	0.028%	57.353%
664	EASTMAN CHEMICA	0.028%	57.381%
665	DEVON ENERGY CORP COMMON STOCK USD.1	0.028%	57.409%
666	SAPUTO GROUP IN	0.028%	57.437%
667	SOLVAY	0.028%	57.465%
668	METLIFE INC COMMON STOCK USD.01	0.028%	57.493%
669	ALLY FINANCIAL INC COMMON STOCK USD.1	0.028%	57.520%
670	WESTFIELD CORP	0.028%	57.548%
671	CI FINANCIAL CO	0.028%	57.576%
672	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.028%	57.603%
673	GAP INC	0.028%	57.631%
674	STANDARD CHARTE	0.028%	57.658%
675	STARBUCKS CORP	0.028%	57.686%
676	AIR LIQUIDE(L')	0.027%	57.713%
677	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.027%	57.741%
678	KREDITANST FUER	0.027%	57.768%
679	ARCELORMITTAL	0.027%	57.796%
680	APPLE INC SR UNSECURED 02/27 3.35	0.027%	57.823%
681	DEUTSCHE BANK A	0.027%	57.850%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.027%	57.877%
683	MTN GROUP LTD	0.027%	57.905%
684	PRICELINE GROUP	0.027%	57.932%
685	CELGENE CORP	0.027%	57.959%
686	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.027%	57.986%
687	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.027%	58.013%
688	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.027%	58.040%
689	DEUTSCHE LUFTHA	0.027%	58.068%
690	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.027%	58.095%
691	UNICREDIT SPA	0.027%	58.122%
692	RAGING RIVER EX	0.027%	58.149%
693	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.027%	58.176%
694	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.027%	58.203%
695	VOLVO AB	0.027%	58.229%
696	RENAULT	0.027%	58.256%
697	INTER PIPELINE	0.027%	58.283%
698	INTACT FINANCIA	0.027%	58.310%
699	CANADIAN APARTM	0.027%	58.336%
700	NEXTERA ENERGY INC COMMON STOCK USD.01	0.027%	58.363%
701	CENTURYLINK INC COMMON STOCK USD1.0	0.026%	58.389%
702	DSV A/S	0.026%	58.416%
703	EURO FIN STABIL	0.026%	58.442%
704	CANFOR CORPORAT	0.026%	58.469%
705	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.026%	58.495%
706	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.026%	58.522%
707	BOMBARDIER INC	0.026%	58.548%
708	ROLLS-ROYCE GRO	0.026%	58.574%
709	WHIRLPOOL CORP	0.026%	58.600%
710	ESSEX PROP TRUS	0.026%	58.627%
711	COMMONWEALTH BA	0.026%	58.653%
712	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.026%	58.679%
713	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.026%	58.705%
714	ALTAGAS LTD	0.026%	58.731%
715	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.026%	58.757%
716	GGP INC REIT USD.01	0.026%	58.783%
717	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.026%	58.809%
718	OCEANAGOLD CORP	0.026%	58.835%
719	NORDEA AB	0.026%	58.861%
720	PANASONIC CORP	0.026%	58.887%
721	TRANSCONTINENTA	0.026%	58.913%
722	KOHL'S CORPORATI	0.026%	58.938%
723	TOROMONT INDS L	0.026%	58.964%
724	INGERSOLL-RAND	0.026%	58.990%
725	CRH	0.026%	59.016%
726	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.026%	59.041%
727	DEERE + CO COMMON STOCK USD1.0	0.026%	59.067%
728	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.026%	59.093%
729	AT&T INC 1.45%	0.026%	59.118%
730	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.026%	59.144%
731	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.026%	59.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	CCL INDS INC CL	0.025%	59.195%
733	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.025%	59.220%
734	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.025%	59.246%
735	NORTHROP GRUMMA	0.025%	59.271%
736	RWE AG (NEU)	0.025%	59.296%
737	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.025%	59.322%
738	LOWE'S COS INC	0.025%	59.347%
739	AMERISOURCEBERG	0.025%	59.372%
740	LG Electronics	0.025%	59.397%
741	TIME WARNER INC	0.025%	59.423%
742	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.025%	59.448%
743	LINDE AG	0.025%	59.473%
744	MACQUARIE GP LT	0.025%	59.498%
745	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.025%	59.523%
746	CIGNA CORP SR UNSECURED 02/22 4	0.025%	59.548%
747	EMERA INC.	0.025%	59.573%
748	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.025%	59.598%
749	DOVER CORP	0.025%	59.623%
750	MITSUBISHI UFJ	0.025%	59.647%
751	COGECO COMMUNIC	0.025%	59.672%
752	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.025%	59.697%
753	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.025%	59.722%
754	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.025%	59.747%
755	WALGREEN CO COMPANY GUAR 09/22 3.1	0.025%	59.771%
756	EATON CORP COMPANY GUAR 11/22 2.75	0.025%	59.796%
757	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.025%	59.821%
758	PNC BANK NA 2.6	0.025%	59.846%
759	REGIONS FINANCI	0.025%	59.870%
760	IGM FINANCIAL I	0.025%	59.895%
761	KEYERA CORP	0.025%	59.919%
762	SCOTTISH AND SO	0.025%	59.944%
763	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.025%	59.968%
764	OP CORPORATE BA	0.024%	59.993%
765	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.024%	60.017%
766	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.024%	60.042%
767	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.024%	60.066%
768	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.024%	60.090%
769	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.024%	60.115%
770	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.024%	60.139%
771	METRO INC	0.024%	60.163%
772	HOST HOTELS &	0.024%	60.187%
773	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.024%	60.212%
774	SIKA FINANZ AG	0.024%	60.236%
775	HARTFORD FINANC	0.024%	60.260%
776	GOODYEAR TIRE &	0.024%	60.284%
777	VERMILION ENERGY INC COMMON STOCK	0.024%	60.308%
778	ARCHER DANIELS	0.024%	60.332%
779	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.024%	60.356%
780	CHINA MOBILE	0.024%	60.380%
781	BAXTER INTL INC	0.024%	60.404%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	TEXTRON INC COMMON STOCK USD.125	0.024%	60.428%
783	KELLOGG CO 0.8%	0.024%	60.452%
784	LEGG MASON INC SR UNSECURED 03/26 4.75	0.024%	60.475%
785	APACHE CORP COMMON STOCK USD.625	0.024%	60.499%
786	OMNICOM GROUP I	0.024%	60.523%
787	KEYCORP	0.024%	60.547%
788	LLOYDS BANKING	0.024%	60.570%
789	VORNADO REALTY TRUST REIT USD.04	0.024%	60.594%
790	EUROPEAN INVEST	0.024%	60.618%
791	MULLEN GROUP LT	0.024%	60.641%
792	CNOOC LTD	0.024%	60.665%
793	KDDI CORP	0.024%	60.689%
794	MARTINREA INTER	0.023%	60.712%
795	KOMATSU	0.023%	60.736%
796	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.023%	60.759%
797	KROGER CO SR UNSECURED 04/22 3.4	0.023%	60.782%
798	US BANCORP SR UNSECURED 01/24 3.7	0.023%	60.806%
799	NATIONWIDE B/S	0.023%	60.829%
800	MUNCHENER RUCKV	0.023%	60.852%
801	INTL BANK FOR R	0.023%	60.876%
802	CA INC SR UNSECURED 03/27 4.7	0.023%	60.899%
803	INFOSYS TECHNOL	0.023%	60.922%
804	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.023%	60.945%
805	ING BANK	0.023%	60.969%
806	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.023%	60.992%
807	QUEST DIAGNOSTI	0.023%	61.015%
808	BEST BUY CO INC	0.023%	61.038%
809	INVESCO LTD COMMON STOCK USD.2	0.023%	61.061%
810	WOLTERS KLUWERS	0.023%	61.084%
811	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.023%	61.106%
812	MITSUBISHI ELEC	0.023%	61.129%
813	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.023%	61.152%
814	OWENS CORNING COMMON STOCK USD.001	0.023%	61.175%
815	ELECTRICITE DE	0.023%	61.198%
816	CHINA COMMUNICA	0.023%	61.221%
817	PETROCHINA CO	0.023%	61.243%
818	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.023%	61.266%
819	GIBSON ENERGY I	0.023%	61.289%
820	SWISS RE AG	0.023%	61.312%
821	PARAMOUNT RESOU	0.023%	61.334%
822	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.023%	61.357%
823	SASOL	0.023%	61.380%
824	SUPERIOR PLUS C	0.023%	61.402%
825	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.023%	61.425%
826	KEY BANK NA SR UNSECURED 06/25 3.3	0.023%	61.448%
827	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.023%	61.470%
828	REPSOL SA	0.023%	61.493%
829	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.022%	61.515%
830	M + T BANK CORP COMMON STOCK USD.5	0.022%	61.538%
831	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.022%	61.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.022%	61.583%
833	DUKE ENERGY CORP COMMON STOCK USD.001	0.022%	61.605%
834	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.022%	61.627%
835	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.022%	61.650%
836	PERSIMMON PLC	0.022%	61.672%
837	DANONE S.A. COM	0.022%	61.694%
838	NORDSTROM INC SR UNSECURED 05/20 4.75	0.022%	61.717%
839	HORMEL FOODS CORP COMMON STOCK USD.01465	0.022%	61.739%
840	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.022%	61.761%
841	UNILEVER NV	0.022%	61.784%
842	HUNTSMAN CORP COMMON STOCK USD.01	0.022%	61.806%
843	PEYTO EXPLORATI	0.022%	61.828%
844	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.022%	61.850%
845	INTERFOR CORP	0.022%	61.873%
846	SHIN-ETSU CHEM	0.022%	61.895%
847	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.022%	61.917%
848	ROLLS ROYCE	0.022%	61.939%
849	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.022%	61.961%
850	REPUBLIC SERVIC	0.022%	61.983%
851	WESFARMERS LTD	0.022%	62.005%
852	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.022%	62.027%
853	SPARK INFRASTRU	0.022%	62.049%
854	AT+T INC SR UNSECURED 05/25 3.4	0.022%	62.071%
855	CA INC COMMON STOCK USD.1	0.022%	62.092%
856	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.022%	62.114%
857	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.022%	62.136%
858	MID AMERICA APARTMENT COMM REIT USD.01	0.022%	62.158%
859	SECURE ENERGY S	0.022%	62.180%
860	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.022%	62.201%
861	NETAPP INC.	0.022%	62.223%
862	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.022%	62.245%
863	CARDINAL HEALTH	0.022%	62.267%
864	ANALOG DEVICES INC COMMON STOCK USD.167	0.022%	62.288%
865	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.022%	62.310%
866	STORA ENSO OYJ	0.022%	62.332%
867	HSBC HOLDINGS P	0.022%	62.353%
868	VIACOM INC CLASS B COMMON STOCK USD.001	0.022%	62.375%
869	HCP INC.	0.022%	62.397%
870	CBRE GROUP INC A COMMON STOCK USD.01	0.022%	62.418%
871	BOUYGUES	0.022%	62.440%
872	PETROBRAS PFEFE	0.022%	62.461%
873	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.021%	62.483%
874	CHINA PETROLEUM	0.021%	62.504%
875	ARCONIC INC SR UNSECURED 02/22 5.87	0.021%	62.526%
876	AVIVA PLC	0.021%	62.547%
877	PRAXAIR STK	0.021%	62.568%
878	BK NED GEMEENTE	0.021%	62.590%
879	BARCLAYS AFRICA	0.021%	62.611%
880	LEGAL & GENERAL	0.021%	62.632%
881	AGEAS	0.021%	62.653%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	OVERSEA-CHINESE	0.021%	62.675%
883	NESTE OIL OYJ	0.021%	62.696%
884	PRUDENTIAL ADR	0.021%	62.717%
885	SUMITOMO CHEMIC	0.021%	62.738%
886	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.021%	62.760%
887	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.021%	62.781%
888	NUVISTA ENERGY	0.021%	62.802%
889	ASAHI GLASS CO	0.021%	62.823%
890	PTT PUBLIC COMP	0.021%	62.844%
891	KOMMUNINVEST I	0.021%	62.865%
892	VOLKSWAGEN LEAS	0.021%	62.886%
893	NETEASE INC ADR ADR USD.0001	0.021%	62.907%
894	3M CO 0.375% 15	0.021%	62.928%
895	ENERFLEX LTD	0.021%	62.949%
896	NRW BANK 0% 11N	0.021%	62.970%
897	LKQ CORP COMMON STOCK USD.01	0.021%	62.991%
898	STEEL DYNAMICS INC COMMON STOCK USD.005	0.021%	63.012%
899	AMETEK INC COMMON STOCK USD.01	0.021%	63.033%
900	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.021%	63.054%
901	FIRSTSERVICE CORP COMMON STOCK	0.021%	63.075%
902	NORWEGIAN CRUIS	0.021%	63.095%
903	GEN DYNAMICS CO	0.021%	63.116%
904	HOUSING DEVEL F	0.021%	63.137%
905	CELESTICA INC COMMON STOCK NPV	0.021%	63.158%
906	TELEFONICA SA	0.021%	63.179%
907	AIR PRODS & CHE	0.021%	63.199%
908	ZIMMER HLDGS IN	0.021%	63.220%
909	MITSUBISHI UFJ FINL SPON ADR ADR	0.021%	63.241%
910	SOUTHERN CO SR UNSECURED 06/20 2.75	0.021%	63.261%
911	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.021%	63.282%
912	CALPINE CORP	0.021%	63.303%
913	CANON INC	0.021%	63.323%
914	NIPPON STEEL CO	0.021%	63.344%
915	NEWMONT MINING CORP COMMON STOCK USD1.6	0.021%	63.364%
916	ARKEMA	0.021%	63.385%
917	STMICROELECTRON	0.021%	63.405%
918	ARCONIC INC COMMON STOCK	0.021%	63.426%
919	CNOOC LTD	0.020%	63.446%
920	ALLIED PPTY,REI	0.020%	63.467%
921	LYONDELLBASELL	0.020%	63.487%
922	CENTERRA GOLD INC COMMON STOCK	0.020%	63.508%
923	RYDER SYSTEM IN	0.020%	63.528%
924	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.020%	63.549%
925	ENEL FINANCE IN	0.020%	63.569%
926	UTD TECHNOLOGIE	0.020%	63.590%
927	FLEXTRONICS INT	0.020%	63.610%
928	MTU AERO ENGINE	0.020%	63.630%
929	LABRADOR IRON O	0.020%	63.650%
930	BLUESCOPE STEEL	0.020%	63.671%
931	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.020%	63.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	WESTROCK CO COMMON STOCK	0.020%	63.711%
933	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.020%	63.732%
934	SWISSCOM AG	0.020%	63.752%
935	GE CAPITAL EURO	0.020%	63.772%
936	BOLIDEN AB	0.020%	63.792%
937	NORTHERN TRUST	0.020%	63.812%
938	DOMINION RES(VI	0.020%	63.832%
939	UTD RENTALS INC	0.020%	63.853%
940	BHP BILLITON FI	0.020%	63.873%
941	DEN DANSKE BANK	0.020%	63.893%
942	MACY S INC COMMON STOCK USD.01	0.020%	63.913%
943	Banco Sabadell	0.020%	63.933%
944	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.020%	63.953%
945	HUNTINGTON BANC	0.020%	63.973%
946	STRYKER CORP	0.020%	63.993%
947	TRICAN WELL SER	0.020%	64.013%
948	ONEOK INC	0.020%	64.033%
949	NIELSEN HOLDING	0.020%	64.053%
950	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.020%	64.073%
951	ING GROEP NV 0.	0.020%	64.093%
952	BORALEX INC CL	0.020%	64.113%
953	PAREX RESOURCES	0.020%	64.133%
954	TAPESTRY INC COMMON STOCK USD.01	0.020%	64.153%
955	ADOBE SYSTEMS I	0.020%	64.173%
956	ERICSSON LM SR UNSECURED 05/22 4.125	0.020%	64.193%
957	3I GROUP PLC	0.020%	64.212%
958	STRYKER CORP SR UNSECURED 05/24 3.375	0.020%	64.232%
959	ASHTAD GROUP	0.020%	64.252%
960	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.020%	64.272%
961	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.020%	64.292%
962	AMEREN CORP SR UNSECURED 11/20 2.7	0.020%	64.311%
963	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.020%	64.331%
964	UTD THERAPEUTIC	0.020%	64.351%
965	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.020%	64.371%
966	MIITSUI & CO	0.020%	64.390%
967	RUSSEL METALS I	0.020%	64.410%
968	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.020%	64.430%
969	FUJITSU	0.020%	64.449%
970	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.020%	64.469%
971	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.020%	64.489%
972	REINSURANCE GRO	0.020%	64.509%
973	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.020%	64.528%
974	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.020%	64.548%
975	OLD MUTUAL PLC	0.020%	64.567%
976	GOODMAN GROUP	0.020%	64.587%
977	BRITISH AMERICAN TOB SP ADR ADR	0.019%	64.606%
978	LIBERTY MUTUAL	0.019%	64.626%
979	BECTON DICKINSON	0.019%	64.645%
980	ANADARKO PETROL	0.019%	64.665%
981	METLIFE INC SR UNSECURED 04/24 3.6	0.019%	64.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.019%	64.703%
983	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.019%	64.723%
984	L BRANDS INC COMPANY GUAR 02/22 5.625	0.019%	64.742%
985	NATIONWIDE BLDG	0.019%	64.761%
986	BRITISH LAND CO	0.019%	64.781%
987	ETRADE FINANCA	0.019%	64.800%
988	BP PLC SPONS ADR ADR	0.019%	64.819%
989	ARAMARK COMMON STOCK USD.01	0.019%	64.839%
990	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.019%	64.858%
991	BORGWARNER INC COMMON STOCK USD.01	0.019%	64.877%
992	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.019%	64.896%
993	CLARIANT AG	0.019%	64.916%
994	VODAFONE GROUP PLC SP ADR ADR	0.019%	64.935%
995	LAND SECURITIES	0.019%	64.954%
996	SMART REAL ESTA	0.019%	64.973%
997	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.019%	64.992%
998	DEXIA CREDIT LO	0.019%	65.012%
999	VOLKSWAGEN LEAS	0.019%	65.031%
1000	GRAN TIERRA ENE	0.019%	65.050%
1001	DEUTSCHE POST A	0.019%	65.069%
1002	ACTIVISION BLIZ	0.019%	65.088%
1003	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.019%	65.107%
1004	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.019%	65.126%
1005	EXCHANGE INCOME	0.019%	65.145%
1006	BAXTER INTL INC	0.019%	65.164%
1007	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.019%	65.183%
1008	CIE FINANCIERE	0.019%	65.202%
1009	GECINA SA	0.019%	65.221%
1010	KELLOGG CO 4% 1	0.019%	65.240%
1011	ECN CAPITAL COR	0.019%	65.259%
1012	ONEX CORP SUB V	0.019%	65.278%
1013	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.019%	65.297%
1014	THERMO FISHER S	0.019%	65.316%
1015	MITSUBISHI HVY	0.019%	65.334%
1016	GENUINE PARTS C	0.019%	65.353%
1017	MYLAN NV 3.125%	0.019%	65.372%
1018	COTY INC CL A COMMON STOCK USD.01	0.019%	65.391%
1019	MEG ENERGY CORP	0.019%	65.409%
1020	GLAXOSMITHKLINE PLC SPON ADR ADR	0.019%	65.428%
1021	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.019%	65.447%
1022	BARCLAYS ADR-EA	0.019%	65.465%
1023	INGREDION INC COMMON STOCK USD.01	0.019%	65.484%
1024	AEON CO., LTD	0.019%	65.503%
1025	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.019%	65.521%
1026	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.019%	65.540%
1027	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.019%	65.559%
1028	THOR INDUSTRIES INC COMMON STOCK USD.1	0.019%	65.577%
1029	TELECOM ITALIA	0.019%	65.596%
1030	HOLOGIC INC COMMON STOCK USD.01	0.019%	65.615%
1031	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.019%	65.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	LANXESS	0.019%	65.652%
1033	RADIANT OPTO EL	0.019%	65.670%
1034	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.019%	65.689%
1035	JPMORGAN CHASE	0.019%	65.707%
1036	CA INC 3.6% 01A	0.018%	65.726%
1037	SUZUKI MOTOR CO	0.018%	65.744%
1038	COOPERATIEVE RA	0.018%	65.763%
1039	LENNAR CORP CL	0.018%	65.781%
1040	BARCLAYS PLC 1.	0.018%	65.799%
1041	AUTOLIV INC	0.018%	65.818%
1042	UNILEVER NV	0.018%	65.836%
1043	REGENCY CENTERS CORP REIT USD.01	0.018%	65.855%
1044	JONES LANG LASA	0.018%	65.873%
1045	NATIONAL AUSTRAL	0.018%	65.891%
1046	NORTHLAND POWER	0.018%	65.909%
1047	AES CORP/VA SR UNSECURED 07/21 7.375	0.018%	65.928%
1048	TAYLOR WIMPEY	0.018%	65.946%
1049	FIRST HORIZON N	0.018%	65.964%
1050	EXTRA SPACE STO	0.018%	65.982%
1051	JM SMUCKER CO/THE COMMON STOCK	0.018%	66.001%
1052	HYATT HOTELS CO	0.018%	66.019%
1053	MICHAEL KORS HO	0.018%	66.037%
1054	CARMAX INC COMMON STOCK USD.5	0.018%	66.055%
1055	TAHOE RESOURCES INC COMMON STOCK	0.018%	66.073%
1056	POST HOLDINGS INC COMMON STOCK USD.01	0.018%	66.091%
1057	SL GREEN REALTY	0.018%	66.110%
1058	SUMITOMO MITSUI	0.018%	66.128%
1059	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.018%	66.146%
1060	HARRIS CORP	0.018%	66.164%
1061	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.018%	66.182%
1062	ENDEAVOUR MININ	0.018%	66.200%
1063	ING GROEP NV	0.018%	66.218%
1064	QUEBECOR INC 'B	0.018%	66.236%
1065	CANADIAN REAL E	0.018%	66.254%
1066	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.018%	66.272%
1067	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.018%	66.290%
1068	ESSILOR INTERNA	0.018%	66.308%
1069	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.018%	66.326%
1070	SANDSTORM GOLD	0.018%	66.344%
1071	ENERCARE INC	0.018%	66.362%
1072	NOKIA CORP	0.018%	66.380%
1073	LINCOLN NATL CO	0.018%	66.398%
1074	TELIASONERA AB	0.018%	66.416%
1075	ATOS ORIGIN SA	0.018%	66.434%
1076	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.018%	66.451%
1077	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.018%	66.469%
1078	UNUM GROUP	0.018%	66.487%
1079	FORTESCUE METAL	0.018%	66.505%
1080	TOTAL SA SPON ADR ADR	0.018%	66.522%
1081	SPARTAN ENERGY	0.018%	66.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	TRINITY INDS	0.018%	66.558%
1083	COLGATE-PALMOLI	0.018%	66.576%
1084	SHAWCOR LTD	0.018%	66.593%
1085	DOWDUPONT INC COMMON STOCK USD.01	0.018%	66.611%
1086	CORUS ENTERTAIN	0.018%	66.629%
1087	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.018%	66.647%
1088	GAP INC/THE SR UNSECURED 04/21 5.95	0.018%	66.664%
1089	SOUTHERN CO	0.018%	66.682%
1090	MARSH & MCLENNA	0.018%	66.700%
1091	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.018%	66.717%
1092	WESTPAC BANKING	0.018%	66.735%
1093	WH GROUP LTD	0.018%	66.753%
1094	VF CORP SR UNSECURED 09/21 3.5	0.018%	66.770%
1095	LAFARGEHOLCIM L	0.018%	66.788%
1096	NASDAQ INC SR UNSECURED 06/24 4.25	0.018%	66.806%
1097	BALL CORP COMPANY GUAR 03/22 5	0.018%	66.823%
1098	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.018%	66.841%
1099	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.018%	66.858%
1100	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.018%	66.876%
1101	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.018%	66.893%
1102	UNIVERSAL HLTH	0.018%	66.911%
1103	SPIRIT AEROSYST	0.017%	66.928%
1104	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.017%	66.946%
1105	ECOLAB INC COMMON STOCK USD1.0	0.017%	66.963%
1106	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.017%	66.981%
1107	VIVENDI SA	0.017%	66.998%
1108	ATCO LTD CL I N	0.017%	67.015%
1109	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.017%	67.033%
1110	KLEPIERRE	0.017%	67.050%
1111	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.017%	67.068%
1112	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.017%	67.085%
1113	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.017%	67.102%
1114	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.017%	67.119%
1115	ADECCO SA	0.017%	67.137%
1116	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.017%	67.154%
1117	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.017%	67.171%
1118	SEMAFO INC COMM	0.017%	67.188%
1119	CHEVRON CORP SR UNSECURED 05/21 2.1	0.017%	67.206%
1120	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.017%	67.223%
1121	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.017%	67.240%
1122	SANLAM LIMITED	0.017%	67.257%
1123	COMERICA INC	0.017%	67.274%
1124	BUNGE LTD COMMON STOCK USD.01	0.017%	67.292%
1125	AMGEN INC SR UNSECURED 11/21 3.875	0.017%	67.309%
1126	IRON MOUNTAIN INC REIT USD.01	0.017%	67.326%
1127	UBISOFT ENTERTA	0.017%	67.343%
1128	PETROBRAS COMMO	0.017%	67.360%
1129	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.017%	67.377%
1130	FNF GROUP TRACKING STK USD.0001	0.017%	67.395%
1131	AUTONATION INC	0.017%	67.412%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	PREMIUM BRANDS	0.017%	67.429%
1133	RYDER SYSTEM IN	0.017%	67.446%
1134	TAKEDA PHARMACE	0.017%	67.463%
1135	RADIAN GROUP INC SR UNSECURED 03/21 7	0.017%	67.480%
1136	AETNA INC 4.125	0.017%	67.497%
1137	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.017%	67.514%
1138	NRG ENERGY	0.017%	67.531%
1139	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.017%	67.548%
1140	EBAY INC SR UNSECURED 03/22 3.8	0.017%	67.565%
1141	KONINKLIJKE DSM	0.017%	67.583%
1142	WR BERKLEY CORP	0.017%	67.600%
1143	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.017%	67.617%
1144	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.017%	67.634%
1145	LOEWS CORP COMMON STOCK USD.01	0.017%	67.651%
1146	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.017%	67.668%
1147	AMP LIMITED	0.017%	67.685%
1148	QUANTA SERVICES	0.017%	67.702%
1149	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.017%	67.719%
1150	TIFFANY & CO	0.017%	67.736%
1151	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.017%	67.752%
1152	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.017%	67.769%
1153	NASPERS LIMITED	0.017%	67.786%
1154	SEGRO PLC	0.017%	67.803%
1155	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.017%	67.820%
1156	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.017%	67.837%
1157	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.017%	67.854%
1158	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.017%	67.871%
1159	TORC OIL & GAS	0.017%	67.887%
1160	FRESENIUS MEDIC	0.017%	67.904%
1161	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.017%	67.921%
1162	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.017%	67.938%
1163	AECON GROUP INC	0.017%	67.955%
1164	VIACOM INC SR UNSECURED 12/21 3.875	0.017%	67.971%
1165	SSR MINING INC COMMON STOCK	0.017%	67.988%
1166	NETAPP INC SR UNSECURED 06/21 3.375	0.017%	68.005%
1167	NOKIA OYJ SR UNSECURED 06/22 3.375	0.017%	68.022%
1168	AFFILIATED MNGR	0.017%	68.038%
1169	BELLWAY	0.017%	68.055%
1170	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.017%	68.072%
1171	PHILIPS ELECTRO	0.017%	68.088%
1172	CBS CORP COMPANY GUAR 03/22 3.375	0.017%	68.105%
1173	BANK RAKYAT IND	0.017%	68.122%
1174	CIT GROUP INC SR UNSECURED 05/20 5.375	0.017%	68.138%
1175	UDR INC REIT USD.01	0.017%	68.155%
1176	SMURFIT KAPPA P	0.017%	68.172%
1177	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.017%	68.188%
1178	ROPER TECHNOLOG	0.017%	68.205%
1179	AUTODESK INC SR UNSECURED 06/20 3.125	0.017%	68.221%
1180	OSHKOSH CORP COMMON STOCK USD.01	0.017%	68.238%
1181	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.017%	68.255%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.017%	68.271%
1183	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.017%	68.288%
1184	UNUM GROUP SR UNSECURED 05/21 3	0.017%	68.304%
1185	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.017%	68.321%
1186	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.017%	68.337%
1187	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.017%	68.354%
1188	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.017%	68.370%
1189	XEROX CORP COMMON STOCK USD1.0	0.017%	68.387%
1190	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.017%	68.403%
1191	US BANCORP SR UNSECURED 01/22 2.625	0.017%	68.420%
1192	FIRST CAPITAL R	0.017%	68.436%
1193	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.017%	68.453%
1194	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.017%	68.469%
1195	JOHN DEERE CAPI	0.017%	68.486%
1196	BAE SYSTEMS HLD	0.016%	68.502%
1197	UNILEVER PLC SPONSORED ADR ADR	0.016%	68.519%
1198	ANIXTER INC COMPANY GUAR 10/21 5.125	0.016%	68.535%
1199	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.016%	68.552%
1200	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.016%	68.568%
1201	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.016%	68.585%
1202	CITIGROUP INC SR UNSECURED 03/21 2.7	0.016%	68.601%
1203	TELEPERFORMANCE	0.016%	68.618%
1204	LEGG MASON INC SR UNSECURED 07/19 2.7	0.016%	68.634%
1205	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.016%	68.651%
1206	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.016%	68.667%
1207	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.016%	68.684%
1208	QUALCOMM INC SR UNSECURED 05/22 3	0.016%	68.700%
1209	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.016%	68.717%
1210	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.016%	68.733%
1211	SANTANDER HLDG	0.016%	68.749%
1212	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.016%	68.766%
1213	WALT DISNEY CO	0.016%	68.782%
1214	CITIGROUP INC	0.016%	68.799%
1215	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.016%	68.815%
1216	HARLEY DAVIDSON	0.016%	68.831%
1217	COMERICA BANK SR UNSECURED 06/20 2.5	0.016%	68.848%
1218	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.016%	68.864%
1219	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	0.016%	68.881%
1220	GIVAUDAN	0.016%	68.897%
1221	CONSTELLATION B	0.016%	68.913%
1222	ROSS STORES INC	0.016%	68.930%
1223	NEW FLYER COMMO	0.016%	68.946%
1224	FEDERAL REALTY INVS TRUST REIT USD.01	0.016%	68.962%
1225	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.016%	68.979%
1226	SHOWA DENKO KK	0.016%	68.995%
1227	MAZDA MOTOR COR	0.016%	69.011%
1228	TJX COS INC	0.016%	69.027%
1229	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.016%	69.044%
1230	KELT EXPLORATIO	0.016%	69.060%
1231	LG DISPLAY CO	0.016%	69.076%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	TJX COS INC SR UNSECURED 06/21 2.75	0.016%	69.092%
1233	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.016%	69.109%
1234	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.016%	69.125%
1235	EMC CORP(MASS)	0.016%	69.141%
1236	BP CAPITAL MARK	0.016%	69.157%
1237	CHINA RES BEIJI	0.016%	69.174%
1238	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.016%	69.190%
1239	MARKEL CORP COMMON STOCK	0.016%	69.206%
1240	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.016%	69.222%
1241	TUI AG	0.016%	69.238%
1242	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.016%	69.254%
1243	NVIDIA CORP	0.016%	69.271%
1244	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.016%	69.287%
1245	IVANHOE MINES L	0.016%	69.303%
1246	PVH CORP COMMON STOCK USD1.0	0.016%	69.319%
1247	CHINA MERCHANTS	0.016%	69.335%
1248	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.016%	69.351%
1249	STOCKLAND TRUST	0.016%	69.367%
1250	JFE HOLDINGS IN	0.016%	69.383%
1251	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.016%	69.399%
1252	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.016%	69.415%
1253	KONINKLIJKE KPN	0.016%	69.431%
1254	LG CHEM LTD	0.016%	69.448%
1255	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.016%	69.464%
1256	PLAINS ALL AMER	0.016%	69.480%
1257	CHARTWELL RETIR	0.016%	69.496%
1258	ORBITAL ATK INC COMMON STOCK USD.01	0.016%	69.512%
1259	VERIZON COMMUN	0.016%	69.528%
1260	DENSO CORP	0.016%	69.543%
1261	HESS CORPORATIO	0.016%	69.559%
1262	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.016%	69.575%
1263	INTL BUSINESS M	0.016%	69.591%
1264	HOME CAP GRP IN	0.016%	69.607%
1265	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.016%	69.623%
1266	JANUS CAPITAL G	0.016%	69.639%
1267	SNAP-ON INC	0.016%	69.655%
1268	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.016%	69.671%
1269	IDEMITSU KOSAN	0.016%	69.687%
1270	BANK OF THE OZARKS COMMON STOCK USD.01	0.016%	69.703%
1271	GRUPO MEXICO SA	0.016%	69.719%
1272	CSL LIMITED	0.016%	69.735%
1273	BOC HONG KONG H	0.016%	69.751%
1274	GENERAL MILLS I	0.016%	69.767%
1275	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.016%	69.782%
1276	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.016%	69.798%
1277	FAURECIA	0.016%	69.814%
1278	NASDAQ INC COMMON STOCK USD.01	0.016%	69.830%
1279	DUKE REALTY CORP REIT USD.01	0.016%	69.846%
1280	HP INC COMMON STOCK USD.01	0.016%	69.862%
1281	IMPERIAL TOBACC	0.016%	69.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	WM MORRISON SUP	0.016%	69.893%
1283	PULTEGROUP INC.	0.016%	69.909%
1284	AGCO CORP	0.016%	69.925%
1285	ADIDAS AG	0.016%	69.940%
1286	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.016%	69.956%
1287	MICROSEMI	0.016%	69.972%
1288	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.016%	69.988%
1289	PENTAIR PLC	0.016%	70.003%
1290	BANK LEUMI LE-I	0.016%	70.019%
1291	COMMERZBANK AG	0.016%	70.035%
1292	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.016%	70.050%
1293	ITOCHU CORP	0.016%	70.066%
1294	PADDY POWER PLC	0.016%	70.082%
1295	SUMITOMO ELEC I	0.016%	70.097%
1296	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.016%	70.113%
1297	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.016%	70.129%
1298	SANTANDER UK PLC SR UNSECURED 03/24 4	0.016%	70.144%
1299	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.016%	70.160%
1300	YAMAHA MOTOR CO	0.016%	70.176%
1301	VULCAN MATERIAL	0.016%	70.191%
1302	CARREFOUR SA	0.016%	70.207%
1303	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.016%	70.223%
1304	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.016%	70.238%
1305	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.016%	70.254%
1306	MARTIN MARIETTA	0.016%	70.269%
1307	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.016%	70.285%
1308	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.016%	70.301%
1309	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.016%	70.316%
1310	SESA STERLITE	0.016%	70.332%
1311	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.016%	70.347%
1312	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.016%	70.363%
1313	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.016%	70.378%
1314	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.016%	70.394%
1315	IBM CORP SR UNSECURED 02/24 3.625	0.016%	70.409%
1316	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.016%	70.425%
1317	AIR LEASE CORP	0.016%	70.440%
1318	FISCHER(GEORG)A	0.015%	70.456%
1319	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.015%	70.471%
1320	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.015%	70.487%
1321	BAT INTL FINANC	0.015%	70.502%
1322	VALEO SA	0.015%	70.518%
1323	LOEWS CORP SR UNSECURED 04/26 3.75	0.015%	70.533%
1324	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.015%	70.549%
1325	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.015%	70.564%
1326	HYDRO ONE LTD	0.015%	70.580%
1327	WESTERN FOREST	0.015%	70.595%
1328	CORNING INC SR UNSECURED 08/20 4.25	0.015%	70.610%
1329	SWISS LIFE HLDG	0.015%	70.626%
1330	CARPENTER TECHN	0.015%	70.641%
1331	AMGEN INC SR UNSECURED 05/24 3.625	0.015%	70.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	BAE SYSTEMS	0.015%	70.672%
1333	STATE STREET CORP SR UNSECURED 08/25 3.55	0.015%	70.688%
1334	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.015%	70.703%
1335	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.015%	70.718%
1336	LAB CORP OF AME	0.015%	70.734%
1337	MASTERCARD INC SR UNSECURED 04/24 3.375	0.015%	70.749%
1338	UNITED OVERSEAS	0.015%	70.765%
1339	BALL CORP	0.015%	70.780%
1340	MEDTRONIC INC 3	0.015%	70.795%
1341	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.015%	70.811%
1342	BLACKROCK INC SR UNSECURED 06/22 3.375	0.015%	70.826%
1343	MCKESSON CORP SR UNSECURED 03/24 3.796	0.015%	70.841%
1344	MOSAIC CO SR UNSECURED 11/23 4.25	0.015%	70.857%
1345	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.015%	70.872%
1346	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.015%	70.888%
1347	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.015%	70.903%
1348	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.015%	70.918%
1349	CNH INDUSTRIAL	0.015%	70.934%
1350	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.015%	70.949%
1351	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.015%	70.964%
1352	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.015%	70.980%
1353	AVNET INC SR UNSECURED 04/26 4.625	0.015%	70.995%
1354	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.015%	71.010%
1355	LAM RESEARCH CORP COMMON STOCK USD.001	0.015%	71.025%
1356	REXEL PROMESSES	0.015%	71.041%
1357	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.015%	71.056%
1358	STATE STREET CORP SR UNSECURED 12/24 3.3	0.015%	71.071%
1359	CELGENE CORP SR UNSECURED 05/24 3.625	0.015%	71.087%
1360	HEWLETT PACKARD	0.015%	71.102%
1361	ARROW ELECTRONI	0.015%	71.117%
1362	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.015%	71.132%
1363	SBERBANK OF RUS	0.015%	71.148%
1364	TAPESTRY INC SR UNSECURED 04/25 4.25	0.015%	71.163%
1365	PARKLAND FUEL C	0.015%	71.178%
1366	HSBC USA INC SR UNSECURED 06/24 3.5	0.015%	71.193%
1367	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.015%	71.209%
1368	AGILENT TECHNOL	0.015%	71.224%
1369	JUNIPER NETWORK	0.015%	71.239%
1370	INTERNATIONAL G	0.015%	71.254%
1371	UNUM GROUP	0.015%	71.269%
1372	NTT DOCOMO INC	0.015%	71.285%
1373	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.015%	71.300%
1374	T MOBILE USA INC COMPANY GUAR 04/22 4	0.015%	71.315%
1375	ASSURANT INC	0.015%	71.330%
1376	FIRSTSTRAND LIMIT	0.015%	71.345%
1377	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.015%	71.360%
1378	VISA INC SR UNSECURED 12/25 3.15	0.015%	71.376%
1379	ELECTR DE FRANC	0.015%	71.391%
1380	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.015%	71.406%
1381	SUN COMMUNITIES INC REIT USD.01	0.015%	71.421%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	GENTEX CORP COMMON STOCK USD.06	0.015%	71.436%
1383	A.P. MOLLER-MAE	0.015%	71.451%
1384	MANITOBA PROVIN	0.015%	71.466%
1385	ANTHEM INC	0.015%	71.482%
1386	SENSATA TECHNOL	0.015%	71.497%
1387	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.015%	71.512%
1388	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.015%	71.527%
1389	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.015%	71.542%
1390	WR BERKLEY CORP COMMON STOCK USD.2	0.015%	71.557%
1391	KINGSPAN GROUP	0.015%	71.572%
1392	FRESENIUS SE &	0.015%	71.587%
1393	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.015%	71.602%
1394	AETNA INC SR UNSECURED 11/24 3.5	0.015%	71.617%
1395	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.015%	71.633%
1396	JABIL CIRCUIT I	0.015%	71.648%
1397	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.015%	71.663%
1398	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.015%	71.678%
1399	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.015%	71.693%
1400	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.015%	71.708%
1401	GREAT CANADIAN	0.015%	71.723%
1402	CME GROUP INC SR UNSECURED 03/25 3	0.015%	71.738%
1403	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.015%	71.753%
1404	INFINEON TECHNO	0.015%	71.768%
1405	CITIGROUP INC SR UNSECURED 04/25 3.3	0.015%	71.783%
1406	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.015%	71.798%
1407	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.015%	71.813%
1408	DEUTSCHE BK AG	0.015%	71.827%
1409	JOHNSON MATTHEY	0.015%	71.842%
1410	PFIZER INC SR UNSECURED 12/26 3	0.015%	71.857%
1411	MATTEL INC SR UNSECURED 08/21 2.35	0.015%	71.872%
1412	BANK TOKYO-MIT	0.015%	71.887%
1413	UNIONE DI BAN.	0.015%	71.902%
1414	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.015%	71.917%
1415	UCB	0.015%	71.932%
1416	SMITHS GROUP	0.015%	71.947%
1417	MITSUBISHI CORP	0.015%	71.962%
1418	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.015%	71.977%
1419	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.015%	71.991%
1420	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.015%	72.006%
1421	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.015%	72.021%
1422	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.015%	72.036%
1423	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.015%	72.051%
1424	QUALCOMM INC SR UNSECURED 05/25 3.45	0.015%	72.066%
1425	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.015%	72.081%
1426	EXELON CORP SR UNSECURED 04/26 3.4	0.015%	72.096%
1427	STERLING BANCORP/DE COMMON STOCK USD.01	0.015%	72.110%
1428	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.015%	72.125%
1429	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.015%	72.140%
1430	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.015%	72.155%
1431	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.015%	72.170%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	SYNNEX CORP COMMON STOCK USD.001	0.015%	72.185%
1433	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.015%	72.199%
1434	ORACLE CORP SR UNSECURED 10/22 2.5	0.015%	72.214%
1435	POSCO	0.015%	72.229%
1436	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.015%	72.244%
1437	NORDSTROM INC	0.015%	72.259%
1438	AKAMAI TECHNOLO	0.015%	72.273%
1439	TECHNIPFMC PLC	0.015%	72.288%
1440	MANPOWER INC	0.015%	72.303%
1441	STATOIL ASA COMPANY GUAR 01/23 2.45	0.015%	72.318%
1442	RECKITT BENCKIS	0.015%	72.332%
1443	UNI-SELECT INC	0.015%	72.347%
1444	HYUNDAI MOTOR C	0.015%	72.362%
1445	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.015%	72.377%
1446	TDK CORP	0.015%	72.391%
1447	DELL TECHNOLOGIES INC CL V TRACKING STK	0.015%	72.406%
1448	CAMDEN PROPERTY	0.015%	72.421%
1449	BERKELEY GROUP	0.015%	72.435%
1450	OLIN CORP	0.015%	72.450%
1451	SVENSKA HANDELS	0.015%	72.465%
1452	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.015%	72.479%
1453	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.015%	72.494%
1454	NEWELL BRANDS INC COMMON STOCK USD1.0	0.015%	72.509%
1455	LIBERTY BROADBAND C COMMON STOCK USD.01	0.015%	72.523%
1456	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.015%	72.538%
1457	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.015%	72.553%
1458	SWEDBANK AB	0.015%	72.567%
1459	CAPITAL POWER C	0.015%	72.582%
1460	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.015%	72.597%
1461	AMADEUS IT HLDG	0.015%	72.611%
1462	SOMPO JAPAN NIP	0.015%	72.626%
1463	NESTLE FINANCE	0.015%	72.640%
1464	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.015%	72.655%
1465	EXPEDIA INC COMMON STOCK USD.001	0.015%	72.670%
1466	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.015%	72.684%
1467	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.015%	72.699%
1468	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.015%	72.713%
1469	HARLEY DAVIDSON	0.015%	72.728%
1470	NATIONAL OILWEL	0.015%	72.742%
1471	EQT CORPORATION	0.015%	72.757%
1472	S+P GLOBAL INC COMMON STOCK USD1.0	0.015%	72.771%
1473	LAS VEGAS SANDS	0.015%	72.786%
1474	DARDEN RESTAURA	0.015%	72.800%
1475	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.014%	72.815%
1476	BOEING CO SR UNSECURED 03/25 2.5	0.014%	72.829%
1477	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.014%	72.844%
1478	MACERICH CO	0.014%	72.858%
1479	WILLIS TOWERS W	0.014%	72.873%
1480	SK ENERGY CO LT	0.014%	72.887%
1481	MORGAN STANLEY	0.014%	72.902%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.014%	72.916%
1483	NATIONAL RETAIL PROPERTIES REIT USD.01	0.014%	72.930%
1484	KIMCO REALTY	0.014%	72.945%
1485	PERRIGO CO PLC	0.014%	72.959%
1486	DUFREY AG-REG	0.014%	72.973%
1487	RSP PERMIAN INC COMMON STOCK USD.01	0.014%	72.987%
1488	TARGET CORP SR UNSECURED 04/26 2.5	0.014%	73.002%
1489	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.014%	73.016%
1490	NEVSUN RESOURCES LTD COMMON STOCK	0.014%	73.030%
1491	ASSURANT INC COMMON STOCK USD.01	0.014%	73.044%
1492	BANK OF IRELAND	0.014%	73.059%
1493	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.014%	73.073%
1494	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.014%	73.087%
1495	TOYOTA TSUSHO C	0.014%	73.101%
1496	TOSOH CORP	0.014%	73.116%
1497	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.014%	73.130%
1498	TREVALI MINING	0.014%	73.144%
1499	HEALTHSOUTH CORP COMMON STOCK USD.01	0.014%	73.158%
1500	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.014%	73.172%
1501	SHIRE PLC	0.014%	73.186%
1502	COMINAR REAL ES	0.014%	73.201%
1503	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.014%	73.215%
1504	SONY CORP SPONSORED ADR ADR	0.014%	73.229%
1505	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.014%	73.243%
1506	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.014%	73.257%
1507	HEIDELBERGCEMEN	0.014%	73.271%
1508	AECOM COMMON STOCK USD.01	0.014%	73.285%
1509	AIRBUS GROUP NV	0.014%	73.299%
1510	DEXUS PROPERTY	0.014%	73.314%
1511	BROTHERIndustr	0.014%	73.328%
1512	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.014%	73.342%
1513	DOUGLAS EMMETT INC REIT USD.01	0.014%	73.356%
1514	OJI PAPER CO	0.014%	73.370%
1515	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.014%	73.384%
1516	RHEINMETALL AG	0.014%	73.398%
1517	UMICORE	0.014%	73.412%
1518	CIMAREX ENERGY CO COMMON STOCK USD.01	0.014%	73.426%
1519	HILL ROM HOLDINGS INC COMMON STOCK	0.014%	73.440%
1520	NETFLIX INC COMMON STOCK USD.001	0.014%	73.454%
1521	MIRVAC GROUP RE	0.014%	73.468%
1522	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.014%	73.482%
1523	UTD MICRO ELECT	0.014%	73.496%
1524	KROGER CO SR UNSECURED 01/21 3.3	0.014%	73.510%
1525	SONOCO PRODUCTS	0.014%	73.524%
1526	WEX INC COMMON STOCK USD.01	0.014%	73.537%
1527	EXELON CORP COMMON STOCK	0.014%	73.551%
1528	CBS CORP COMPANY GUAR 01/27 2.9	0.014%	73.565%
1529	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.014%	73.579%
1530	YASKAWA ELEC CO	0.014%	73.593%
1531	VOLKSWAGEN AG	0.014%	73.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	FLIR SYSTEMS INC COMMON STOCK USD.01	0.014%	73.621%
1533	PRECISION DRILLING CORP COMMON STOCK	0.014%	73.634%
1534	ROYAL MAIL PLC-	0.014%	73.648%
1535	CHINA UNICOM LT	0.014%	73.662%
1536	HAMMERSON	0.014%	73.676%
1537	CSX CORP 3.7% 3	0.014%	73.690%
1538	AISIN SEIKI CO	0.014%	73.704%
1539	EIFFAGE SA	0.014%	73.717%
1540	MITSUBISHI ESTA	0.014%	73.731%
1541	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.014%	73.745%
1542	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.014%	73.759%
1543	CBS CORP COMPANY GUAR 01/25 3.5	0.014%	73.772%
1544	TWITTER INC COMMON STOCK USD.000005	0.014%	73.786%
1545	COMMONWEALTH BA	0.014%	73.800%
1546	SK C&C CO LTD	0.014%	73.813%
1547	COMMONWEALTH BA	0.014%	73.827%
1548	GARMIN LTD.	0.014%	73.841%
1549	BANCO BBPM SPA	0.014%	73.854%
1550	INTL BK RECON &	0.014%	73.868%
1551	FREEHOLD ROYALT	0.014%	73.882%
1552	AMER ELEC POWER	0.014%	73.895%
1553	CDN UTILS LTD N	0.014%	73.909%
1554	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.014%	73.923%
1555	COMMERCE BANCSH	0.014%	73.936%
1556	ASIAN DEVELOPME	0.014%	73.950%
1557	INTERTEK TESTIN	0.014%	73.964%
1558	MINEBEA CO	0.014%	73.977%
1559	HALMA	0.014%	73.991%
1560	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.014%	74.004%
1561	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.014%	74.018%
1562	NOBLE ENERGY IN	0.014%	74.032%
1563	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.014%	74.045%
1564	MARKS & SPENCER	0.014%	74.059%
1565	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.014%	74.072%
1566	Cineplex Inc.	0.014%	74.086%
1567	ADIENT PLC	0.014%	74.099%
1568	AMERICAN HOMES 4 RENT A REIT USD.01	0.014%	74.113%
1569	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.014%	74.126%
1570	CREDIT AGRICOLE	0.014%	74.140%
1571	DANA HOLDING CO	0.014%	74.153%
1572	PACWEST BANCORP COMMON STOCK	0.014%	74.167%
1573	SKAND ENSKILDA	0.013%	74.180%
1574	NN GROUP NV	0.013%	74.194%
1575	ALCOA CORP COMMON STOCK USD.01	0.013%	74.207%
1576	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.013%	74.221%
1577	XEROX CORP 2.75	0.013%	74.234%
1578	BHARTI AIRTEL L	0.013%	74.248%
1579	MARATHON OIL CO	0.013%	74.261%
1580	PRAIRIESKY ROYA	0.013%	74.275%
1581	HEXCEL CORP COMMON STOCK USD.01	0.013%	74.288%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	ALBEMARLE CORP	0.013%	74.301%
1583	L'OREAL	0.013%	74.315%
1584	WPX ENERGY INC COMMON STOCK	0.013%	74.328%
1585	GAMING AND LEISURE PROPERTIE REIT	0.013%	74.341%
1586	NIPPON BUILDING	0.013%	74.355%
1587	MURPHY OIL CORP	0.013%	74.368%
1588	BAYTEX ENERGY CORP COMMON STOCK	0.013%	74.381%
1589	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.013%	74.395%
1590	ELDORADO GOLD CORP COMMON STOCK	0.013%	74.408%
1591	OMV AG	0.013%	74.421%
1592	EQUIFAX INC	0.013%	74.434%
1593	CHINA PHARMACEU	0.013%	74.448%
1594	SUMITOMO RLTY&D	0.013%	74.461%
1595	GKN PLC	0.013%	74.474%
1596	ROYAL DUTCH SH-	0.013%	74.487%
1597	ALARIS ROYALTY	0.013%	74.501%
1598	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.013%	74.514%
1599	ISUZU MOTORS	0.013%	74.527%
1600	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.013%	74.540%
1601	CASCADES INC	0.013%	74.554%
1602	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.013%	74.567%
1603	BPCE SA SR UNSECURED 02/21 2.65	0.013%	74.580%
1604	TATA MOTORS LTD	0.013%	74.593%
1605	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.013%	74.606%
1606	FOREST CITY REALTY TRUST A REIT USD.01	0.013%	74.619%
1607	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.013%	74.633%
1608	PRIMERICA INC COMMON STOCK	0.013%	74.646%
1609	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.013%	74.659%
1610	PORSCHE AUTOMOB	0.013%	74.672%
1611	HDFC BANK LTD	0.013%	74.685%
1612	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.013%	74.698%
1613	HOWARD HUGHES CORP/THE COMMON STOCK	0.013%	74.711%
1614	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.013%	74.724%
1615	DOREL INDS INC	0.013%	74.737%
1616	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.013%	74.750%
1617	HALLIBURTON CO	0.013%	74.763%
1618	BEMIS CO INC	0.013%	74.776%
1619	SOUTH32 LTD	0.013%	74.789%
1620	BCO BRADESCO,AD	0.013%	74.802%
1621	FERRARI NV	0.013%	74.815%
1622	MASTEC INC	0.013%	74.828%
1623	LIBERTY PROPERTY TRUST REIT USD.001	0.013%	74.841%
1624	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.013%	74.854%
1625	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.013%	74.867%
1626	MS&AD INSURANCE	0.013%	74.880%
1627	FUJIFILM HLDGS	0.013%	74.893%
1628	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.013%	74.906%
1629	CREDIT ACCEPTAN	0.013%	74.918%
1630	MKS INSTRUMENTS INC COMMON STOCK	0.013%	74.931%
1631	TORCHMARK CORP COMMON STOCK USD1.0	0.013%	74.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	SHINHAN FINANCI	0.013%	74.957%
1633	ASML HOLDING NV	0.013%	74.970%
1634	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.013%	74.983%
1635	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.013%	74.996%
1636	NEC CORP	0.013%	75.009%
1637	EMCOR GROUP INC COMMON STOCK USD.01	0.013%	75.021%
1638	GPT GROUP	0.013%	75.034%
1639	INPEX CORPORATI	0.013%	75.047%
1640	AJINOMOTO CO IN	0.013%	75.060%
1641	SKF AB - B SHAR	0.013%	75.073%
1642	RANDGOLD RESOUR	0.013%	75.085%
1643	CBS CORP CLASS B WHEN DISTRI COMMON STOCK USD.001	0.013%	75.098%
1644	RSA INSURANCE G	0.013%	75.111%
1645	GALP ENERGIA	0.013%	75.124%
1646	INNERGEX RENEWA	0.013%	75.136%
1647	CATALENT INC COMMON STOCK USD.01	0.013%	75.149%
1648	UNIPER SE	0.013%	75.162%
1649	MURATA MFG CO	0.013%	75.174%
1650	ASML HOLDING NV	0.013%	75.187%
1651	FUBON FINANCIAL	0.013%	75.200%
1652	PERRIGO FIN UNL	0.013%	75.212%
1653	INTUIT INC COMMON STOCK USD.01	0.013%	75.225%
1654	VICINITY CENTER	0.013%	75.238%
1655	TORAY INDS INC	0.013%	75.250%
1656	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.013%	75.263%
1657	TDC A/S	0.013%	75.275%
1658	BEMIS COMPANY COMMON STOCK USD.1	0.013%	75.288%
1659	BRUNSWICK CORP	0.013%	75.301%
1660	KIMBERLY-CLARK	0.013%	75.313%
1661	AGRICULTURAL BK	0.013%	75.326%
1662	TRACTOR SUPPLY	0.013%	75.338%
1663	APTARGROUP INC COMMON STOCK USD.01	0.013%	75.351%
1664	K&S AG	0.013%	75.364%
1665	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.013%	75.376%
1666	MITEL NETWORKS	0.013%	75.389%
1667	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.013%	75.401%
1668	VIFOR PHARMA AG	0.013%	75.414%
1669	AAC TECHNOLOGIE	0.013%	75.426%
1670	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.013%	75.439%
1671	JSW STEEL LTD	0.012%	75.451%
1672	GAS NATURAL SDG	0.012%	75.464%
1673	BIDVEST GROUP L	0.012%	75.476%
1674	SHOPIFY INC CLASS A COMMON STOCK	0.012%	75.488%
1675	AON PLC	0.012%	75.501%
1676	LAZARD LTD CL A COMMON STOCK USD.01	0.012%	75.513%
1677	WESTSHORE TERMI	0.012%	75.526%
1678	SLM CORP COMMON STOCK USD.2	0.012%	75.538%
1679	CUBESMART REIT USD.01	0.012%	75.551%
1680	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.012%	75.563%
1681	SANDVIK AB	0.012%	75.575%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	ENSIGN ENERGY S	0.012%	75.588%
1683	ELISA OYJ-A	0.012%	75.600%
1684	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.012%	75.612%
1685	SINOPHARM GROUP	0.012%	75.625%
1686	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.012%	75.637%
1687	NSK	0.012%	75.649%
1688	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.012%	75.661%
1689	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.012%	75.674%
1690	NOMURA HOLD INC	0.012%	75.686%
1691	MEGGITT	0.012%	75.698%
1692	NAVIENT CORP COMMON STOCK USD.01	0.012%	75.710%
1693	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.012%	75.723%
1694	CHRISTIAN HANSE	0.012%	75.735%
1695	STELLA JONES IN	0.012%	75.747%
1696	FORTUNA SILVER MINES INC COMMON STOCK	0.012%	75.759%
1697	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.012%	75.771%
1698	CARLISLE COS IN	0.012%	75.783%
1699	STATE STREET CORP SR UNSECURED 05/21 1.95	0.012%	75.796%
1700	ARRIS INTERNATI	0.012%	75.808%
1701	EPR PROPERTIES REIT USD.01	0.012%	75.820%
1702	DAIWA HOUSE IND	0.012%	75.832%
1703	ABN AMRO GROUP	0.012%	75.844%
1704	VEREIT INC REIT USD.01	0.012%	75.856%
1705	WOLSELEY PLC	0.012%	75.868%
1706	DIRECT LINE INS	0.012%	75.880%
1707	MEDIOBANCA SPA	0.012%	75.892%
1708	USG CORP	0.012%	75.904%
1709	CYRUSONE INC REIT USD.01	0.012%	75.917%
1710	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.012%	75.929%
1711	KIRIN HOLDINGS	0.012%	75.941%
1712	AALBERTS INDUST	0.012%	75.953%
1713	VESTAS WIND SYS	0.012%	75.965%
1714	AMERCO COMMON STOCK USD.25	0.012%	75.977%
1715	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.012%	75.989%
1716	BHP BILLITON PL	0.012%	76.001%
1717	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.012%	76.013%
1718	PRETIUM RESOURC	0.012%	76.025%
1719	SEKISUI CHEMICA	0.012%	76.037%
1720	XYLEM INC COMMON STOCK	0.012%	76.049%
1721	KILROY REALTY C	0.012%	76.061%
1722	CREE INC COMMON STOCK USD.00125	0.012%	76.073%
1723	SALESFORCE.COM	0.012%	76.084%
1724	WP CAREY INC REIT USD.001	0.012%	76.096%
1725	KION GROUP AG	0.012%	76.108%
1726	CBOE GLOBAL MARKETS INC COMMON STOCK	0.012%	76.120%
1727	WILLIAMS-SONOMA	0.012%	76.132%
1728	OBAYASHI CORP	0.012%	76.144%
1729	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.012%	76.156%
1730	AMDOCS LTD COMMON STOCK GBP.0001	0.012%	76.167%
1731	SINO BIOPHAMACE	0.012%	76.179%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	NORDEA BANK AB	0.012%	76.191%
1733	RANDSTAD HOLDIN	0.012%	76.203%
1734	FEDERATED INVES	0.012%	76.215%
1735	ERICSSON LM-B S	0.012%	76.226%
1736	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.012%	76.238%
1737	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.012%	76.250%
1738	FUJI HEAVY INDS	0.012%	76.262%
1739	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.012%	76.273%
1740	ATS AUTOMATION	0.012%	76.285%
1741	TARGA RESOURCES CORP COMMON STOCK USD.001	0.012%	76.297%
1742	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.012%	76.308%
1743	SKECHERS USA INC CL A COMMON STOCK USD.001	0.012%	76.320%
1744	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.012%	76.332%
1745	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.012%	76.343%
1746	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.012%	76.355%
1747	EDF	0.012%	76.366%
1748	MARVELL TECH GR	0.012%	76.378%
1749	BROWN + BROWN INC COMMON STOCK USD.1	0.012%	76.390%
1750	WOOD GROUP (JOH	0.012%	76.401%
1751	CINTAS CORP	0.012%	76.413%
1752	LCI INDUSTRIES COMMON STOCK USD.01	0.012%	76.424%
1753	BANK OF NOVA SC	0.012%	76.436%
1754	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.012%	76.448%
1755	HIGHWOODS PROPE	0.012%	76.459%
1756	MOL HUNGARIAN O	0.012%	76.471%
1757	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.012%	76.482%
1758	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.012%	76.494%
1759	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.012%	76.505%
1760	KNIGHT THERAPEU	0.012%	76.517%
1761	CYPRESS SEMICON	0.012%	76.528%
1762	mitsui chemical	0.012%	76.540%
1763	NATIONAL GRID PLC SP ADR ADR	0.012%	76.551%
1764	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.012%	76.563%
1765	TEREX CORP	0.012%	76.575%
1766	EAST WEST BANCORP INC COMMON STOCK USD.001	0.012%	76.586%
1767	SVENSKA HANDELS	0.012%	76.598%
1768	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	76.609%
1769	DCT INDUSTRIAL TRUST INC REIT USD.01	0.011%	76.621%
1770	AEGON N.V.	0.011%	76.632%
1771	DYCOM INDUSTRIE	0.011%	76.644%
1772	EQUITABLE GROUP	0.011%	76.655%
1773	WELLS FARGO & C	0.011%	76.666%
1774	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.011%	76.678%
1775	GROWTHPOINT PRO	0.011%	76.689%
1776	SAFRAN SA	0.011%	76.701%
1777	UNILEVER CAP CO	0.011%	76.712%
1778	GALAXY ENTERTAI	0.011%	76.724%
1779	APARTMENT INVT + MGMT CO A REIT USD.01	0.011%	76.735%
1780	CENTENNIAL RESO	0.011%	76.747%
1781	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.011%	76.758%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	TULLOW OIL PLC	0.011%	76.770%
1783	MUFG AMERICAS H	0.011%	76.781%
1784	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.011%	76.792%
1785	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.011%	76.804%
1786	HUDSON'S BAY CO	0.011%	76.815%
1787	ROCKWELL AUTO	0.011%	76.827%
1788	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.011%	76.838%
1789	ZIMMER HOLDINGS	0.011%	76.849%
1790	COLFAX CORP	0.011%	76.861%
1791	PT UNITED TRACT	0.011%	76.872%
1792	VF CORP	0.011%	76.883%
1793	TERADATA CORP COMMON STOCK USD.01	0.011%	76.895%
1794	SPIRAX-SARCO EN	0.011%	76.906%
1795	SHERWIN WILLIAM	0.011%	76.917%
1796	FLUGHAFEN ZUERI	0.011%	76.929%
1797	JAPAN REAL ESTA	0.011%	76.940%
1798	BAT INTL FINANC	0.011%	76.951%
1799	FORTIVE CORP COMMON STOCK USD.01	0.011%	76.963%
1800	BIG LOTS INC COMMON STOCK USD.01	0.011%	76.974%
1801	ORIGIN ENERGY L	0.011%	76.985%
1802	TCF FINL CORP	0.011%	76.997%
1803	GRANITE REAL ES	0.011%	77.008%
1804	EVEREST RE GROU	0.011%	77.019%
1805	POLSKI KON NAF	0.011%	77.030%
1806	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.011%	77.042%
1807	ZIONS BANCORP	0.011%	77.053%
1808	HANG SENG BANK	0.011%	77.064%
1809	AMPHENOL CORP	0.011%	77.075%
1810	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.011%	77.087%
1811	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.011%	77.098%
1812	COOPER COS INC	0.011%	77.109%
1813	WESTERN POWER W	0.011%	77.120%
1814	SAINSBURY (J) P	0.011%	77.131%
1815	PHOENIX GROUP H	0.011%	77.143%
1816	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.011%	77.154%
1817	ZOETIS INC COMMON STOCK USD.01	0.011%	77.165%
1818	BANKUNITED INC COMMON STOCK USD.01	0.011%	77.176%
1819	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.011%	77.187%
1820	HOME BANCSHARES INC COMMON STOCK USD.01	0.011%	77.199%
1821	CATCHER TECHNOL	0.011%	77.210%
1822	JAPAN TOBACCO I	0.011%	77.221%
1823	ESSENT GROUP LT	0.011%	77.232%
1824	KEMPER CORP COMMON STOCK USD.1	0.011%	77.243%
1825	GN STORE NORD	0.011%	77.254%
1826	AVNET INC	0.011%	77.265%
1827	Arch Capital Gr	0.011%	77.277%
1828	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.011%	77.288%
1829	FORTUM OYJ	0.011%	77.299%
1830	HUBBELL INC COMMON STOCK USD.01	0.011%	77.310%
1831	SEMICONDUCTOR M	0.011%	77.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.011%	77.332%
1833	KERRY GROUP PLC	0.011%	77.343%
1834	MURPHY USA INC COMMON STOCK	0.011%	77.354%
1835	STORE CAPITAL CORP REIT USD.01	0.011%	77.365%
1836	RAIFFEISEN BANK	0.011%	77.376%
1837	NIPPON TEL&TEL	0.011%	77.387%
1838	OSRAM LICHT AG	0.011%	77.398%
1839	H.B. FULLER CO. COMMON STOCK USD1.0	0.011%	77.409%
1840	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.011%	77.420%
1841	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.011%	77.431%
1842	SUN HUNG KAI PR	0.011%	77.442%
1843	WHITBREAD PLC	0.011%	77.453%
1844	PREMIER GOLD MI	0.011%	77.464%
1845	SNYDERS LANCE INC COMMON STOCK USD.833	0.011%	77.475%
1846	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.011%	77.486%
1847	LIXIL GROUP COR	0.011%	77.497%
1848	ASSURED GUARANT	0.011%	77.508%
1849	GALAPAGOS NV	0.011%	77.519%
1850	FIRST SOLAR INC	0.011%	77.530%
1851	ANGLOGOLD ASHANTI SPON ADR ADR	0.011%	77.541%
1852	LOGAN PROPERTY	0.011%	77.551%
1853	WINTRUST FINANCIAL CORP COMMON STOCK	0.011%	77.562%
1854	LOJAS RENNER SA	0.011%	77.573%
1855	STANDARD LIFE P	0.011%	77.584%
1856	RENAISSANCE RE	0.011%	77.595%
1857	KINGBOARD CHEMI	0.011%	77.606%
1858	APACHE CORP SR UNSECURED 04/22 3.25	0.011%	77.617%
1859	EAST JAPAN RAIL	0.011%	77.628%
1860	COCA COLA HBC A	0.011%	77.639%
1861	CHINA PETROLEUM	0.011%	77.649%
1862	RESONA HOLDINGS	0.011%	77.660%
1863	MERLIN PROPERTI	0.011%	77.671%
1864	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.011%	77.682%
1865	BURBERRY GROUP	0.011%	77.693%
1866	GENPACT LIMITED	0.011%	77.704%
1867	DST SYST INC DE	0.011%	77.715%
1868	DISCOVERY HLDGS	0.011%	77.725%
1869	ACKERMANS & VAN	0.011%	77.736%
1870	PURE INDUSTRIAL	0.011%	77.747%
1871	ST JAMES PLACE	0.011%	77.758%
1872	JEAN COUTU GRP	0.011%	77.769%
1873	SPRINT CORP COMMON STOCK USD.01	0.011%	77.779%
1874	AMKOR TECHNOLOG	0.011%	77.790%
1875	VISTEON CORP COMMON STOCK	0.011%	77.801%
1876	INCITEC PIVOT	0.011%	77.812%
1877	ELECTRONIC ARTS	0.011%	77.823%
1878	CASEYS GEN STOR	0.011%	77.833%
1879	SVENSKA CELLULO	0.011%	77.844%
1880	COPA HOLDINGS S	0.011%	77.855%
1881	ALLEGHANY CORP COMMON STOCK USD1.0	0.011%	77.866%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	TOLL BROTHERS INC COMMON STOCK USD.01	0.011%	77.877%
1883	DREAM OFFICE RE	0.011%	77.887%
1884	ROYAL GOLD INC	0.011%	77.898%
1885	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.011%	77.909%
1886	ARTIS REAL ESTA	0.011%	77.920%
1887	SINGAPORE AIRLI	0.011%	77.930%
1888	LAGARDERE S.C.A	0.011%	77.941%
1889	NESTLE FINANCE	0.011%	77.952%
1890	WW GRAINGER INC	0.011%	77.962%
1891	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.011%	77.973%
1892	HONG KONG EXCHA	0.011%	77.984%
1893	NORTH WEST CO I	0.011%	77.994%
1894	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.011%	78.005%
1895	TAIHEIYO CEMENT	0.011%	78.016%
1896	MONDI PLC	0.011%	78.026%
1897	TERADYNE INC	0.011%	78.037%
1898	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.011%	78.048%
1899	GLOBAL PAYMENTS INC COMMON STOCK	0.011%	78.058%
1900	SOUTH STATE CORP COMMON STOCK USD2.5	0.011%	78.069%
1901	NORBORD INC COMMON STOCK	0.011%	78.080%
1902	DELPHI AUTOMOTI	0.011%	78.090%
1903	DREAM GLOBAL RE	0.011%	78.101%
1904	POLARIS INDUSTR	0.011%	78.111%
1905	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.011%	78.122%
1906	HINDALCO INDS	0.011%	78.133%
1907	TECH DATA CORP COMMON STOCK USD.0015	0.011%	78.143%
1908	ALTUS GROUP LTD	0.011%	78.154%
1909	HELMERICH & PAY	0.011%	78.164%
1910	INTL CONS AIRLI	0.011%	78.175%
1911	DELUXE CORP	0.011%	78.186%
1912	CTBC FINANCIAL	0.011%	78.196%
1913	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.011%	78.207%
1914	TEIJIN	0.011%	78.217%
1915	FRAPORT AG	0.011%	78.228%
1916	IMPERIAL HOLDIN	0.011%	78.238%
1917	TOREX GOLD RESO	0.011%	78.249%
1918	BARNES GROUP INC COMMON STOCK USD.01	0.011%	78.259%
1919	INGENICO	0.011%	78.270%
1920	BALOISE- HOLDIN	0.011%	78.280%
1921	REDEFINE PROPER	0.011%	78.291%
1922	TELEFLEX INC COMMON STOCK USD1.0	0.011%	78.301%
1923	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.010%	78.312%
1924	SYSCO CORP COMMON STOCK USD1.0	0.010%	78.322%
1925	PARK HOTELS + RESORTS INC REIT USD.01	0.010%	78.333%
1926	CHINA UNICOM	0.010%	78.343%
1927	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.010%	78.354%
1928	ISHIKAWAJIMA HA	0.010%	78.364%
1929	OBSIDIAN ENERGY LTD COMMON STOCK	0.010%	78.375%
1930	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.010%	78.385%
1931	HP INC SR UNSECURED 12/21 4.65	0.010%	78.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	INTERDIGITAL IN	0.010%	78.406%
1933	CHINA RESOURCES	0.010%	78.417%
1934	US FOODS HOLDING CORP COMMON STOCK USD.01	0.010%	78.427%
1935	AIR FRANCE-KLM	0.010%	78.437%
1936	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.010%	78.448%
1937	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.010%	78.458%
1938	HILLENBRAND INC COMMON STOCK	0.010%	78.469%
1939	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.010%	78.479%
1940	MERITAGE HOMES	0.010%	78.490%
1941	HANCOCK HOLDING	0.010%	78.500%
1942	TATE & LYLE	0.010%	78.510%
1943	SUMITOMO HEAVY	0.010%	78.521%
1944	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.010%	78.531%
1945	JYSKE BANK A/S	0.010%	78.542%
1946	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.010%	78.552%
1947	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.010%	78.562%
1948	ITT INC COMMON STOCK USD1.0	0.010%	78.573%
1949	YES BANK LTD	0.010%	78.583%
1950	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.010%	78.593%
1951	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.010%	78.604%
1952	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.010%	78.614%
1953	SUMITOMO MITSUI	0.010%	78.625%
1954	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.010%	78.635%
1955	EAGLE MATERIALS	0.010%	78.645%
1956	SAP AG	0.010%	78.656%
1957	INCHCAPE PLC	0.010%	78.666%
1958	FLOWERS FOODS INC COMMON STOCK USD.01	0.010%	78.676%
1959	ALACER GOLD COR	0.010%	78.687%
1960	SANDERSON FARMS INC COMMON STOCK USD1.0	0.010%	78.697%
1961	RICHELIEU HARDW	0.010%	78.707%
1962	HELVETIA HOLDIN	0.010%	78.718%
1963	ENAGAS	0.010%	78.728%
1964	HYUNDAI MOBIS	0.010%	78.738%
1965	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.010%	78.748%
1966	China Mengniu D	0.010%	78.759%
1967	BIRCHCLIFF ENER	0.010%	78.769%
1968	CNH INDUSTRIAL	0.010%	78.779%
1969	WOODWARD INC COMMON STOCK USD.00292	0.010%	78.790%
1970	MORNEAU SHEPELL	0.010%	78.800%
1971	KENNAMETAL INC COMMON STOCK USD1.25	0.010%	78.810%
1972	GENTING BHD	0.010%	78.820%
1973	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.010%	78.830%
1974	BCO BRADESCO,PR	0.010%	78.841%
1975	PRUDENTIAL CORP	0.010%	78.851%
1976	HCA HEALTHCARE INC COMMON STOCK USD.01	0.010%	78.861%
1977	SAPPI	0.010%	78.871%
1978	PANDORA A/S	0.010%	78.882%
1979	ALSTOM	0.010%	78.892%
1980	FLOWSERVE CORP COMMON STOCK USD1.25	0.010%	78.902%
1981	LOCALIZA RENT A	0.010%	78.912%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.010%	78.922%
1983	SIGNET JEWELERS	0.010%	78.933%
1984	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.010%	78.943%
1985	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.010%	78.953%
1986	LEIDOS HOLDINGS	0.010%	78.963%
1987	BANK HAPOALIM B	0.010%	78.973%
1988	SENIOR HOUSING PROP TRUST REIT USD.01	0.010%	78.983%
1989	CRED SUIS GP FU	0.010%	78.994%
1990	MITSUBISHI GAS	0.010%	79.004%
1991	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.010%	79.014%
1992	XL GROUP LTD	0.010%	79.024%
1993	VOESTALPINE AG	0.010%	79.034%
1994	DERWENT LONDON	0.010%	79.044%
1995	LONGFOR PROPERT	0.010%	79.054%
1996	BOOKER GROUP	0.010%	79.065%
1997	BARLOWORLD LTD	0.010%	79.075%
1998	DS SMITH PLC	0.010%	79.085%
1999	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.010%	79.095%
2000	NOVOZYMES A/S	0.010%	79.105%
2001	POSCO	0.010%	79.115%
2002	LENNAR CORP COMPANY GUAR 01/22 4.125	0.010%	79.125%
2003	CORESITE REALTY CORP REIT USD.01	0.010%	79.135%
2004	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.010%	79.145%
2005	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.010%	79.155%
2006	PDC ENERGY INC COMMON STOCK USD.01	0.010%	79.165%
2007	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.010%	79.175%
2008	ILG INC COMMON STOCK USD.01	0.010%	79.185%
2009	PTT EXP&PROD-FG	0.010%	79.196%
2010	KURARAY CO	0.010%	79.206%
2011	TOTAL ENERGY SE	0.010%	79.216%
2012	EXTENDED STAY AMERICA INC UNIT USD.01	0.010%	79.226%
2013	FNB CORP COMMON STOCK USD.01	0.010%	79.236%
2014	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.010%	79.246%
2015	CHINA SHENHUA E	0.010%	79.256%
2016	YUM BRANDS INC COMMON STOCK	0.010%	79.266%
2017	DEUTSCHE BOERSE	0.010%	79.276%
2018	RIO TINTO PLC	0.010%	79.286%
2019	TOKYU FUDOSAN H	0.010%	79.296%
2020	CARTER S INC COMMON STOCK USD.01	0.010%	79.306%
2021	ON ASSIGNMENT INC COMMON STOCK USD.01	0.010%	79.316%
2022	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.010%	79.326%
2023	GROUP 4 SECURIC	0.010%	79.336%
2024	GEMALTO NV	0.010%	79.346%
2025	SES GLOBAL	0.010%	79.356%
2026	TELE2 AB-B SHS	0.010%	79.366%
2027	XILINX INC	0.010%	79.376%
2028	GRAMERCY PROPERTY TRUST REIT USD.01	0.010%	79.386%
2029	CORELOGIC INC COMMON STOCK USD1.0	0.010%	79.395%
2030	ORICA LIMITED	0.010%	79.405%
2031	HENRY SCHEIN CO	0.010%	79.415%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	BELDEN INC COMMON STOCK USD.01	0.010%	79.425%
2033	KEYCORP	0.010%	79.435%
2034	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.010%	79.445%
2035	MEREDITH CORP	0.010%	79.455%
2036	VOYA FINANCIAL INC COMMON STOCK USD.01	0.010%	79.465%
2037	CARNIVAL PLC	0.010%	79.475%
2038	LARSEN & TOUBRO	0.010%	79.485%
2039	ENBRIDGE ENERGY	0.010%	79.495%
2040	HENGAN INTL	0.010%	79.505%
2041	HUMANA INC SR UNSECURED 10/19 2.625	0.010%	79.515%
2042	FREENET AG	0.010%	79.525%
2043	HKT TRUST	0.010%	79.534%
2044	IDEX CORP	0.010%	79.544%
2045	KLA TENCOR CORP COMMON STOCK USD.001	0.010%	79.554%
2046	REXNORD CORP COMMON STOCK USD.01	0.010%	79.564%
2047	DAI-ICHI LIFE	0.010%	79.574%
2048	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.010%	79.584%
2049	KLX INC COMMON STOCK USD.01	0.010%	79.594%
2050	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.010%	79.603%
2051	CHINA COMMUNICA	0.010%	79.613%
2052	DR PEPPER SNAPP	0.010%	79.623%
2053	CABOT OIL & GAS	0.010%	79.633%
2054	WESCO INTERNATI	0.010%	79.643%
2055	ENTEGRIS INC COMMON STOCK USD.01	0.010%	79.652%
2056	MOODY S CORP COMMON STOCK USD.01	0.010%	79.662%
2057	NIPPON PROLOGIS	0.010%	79.672%
2058	CRANE CO	0.010%	79.682%
2059	BBA AVIATION	0.010%	79.692%
2060	VONOVIA SE	0.010%	79.701%
2061	HANKYU CORP	0.010%	79.711%
2062	OC OERLIKON COR	0.010%	79.721%
2063	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.010%	79.730%
2064	CALFRAC WELL SE	0.010%	79.740%
2065	JAZZ PHARMACEUT	0.010%	79.750%
2066	CIRRUS LOGIC IN	0.010%	79.760%
2067	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.010%	79.769%
2068	CANACCORD FINAN	0.010%	79.779%
2069	TRICON CAPITAL	0.010%	79.789%
2070	RELX NV	0.010%	79.799%
2071	TATA CONSULTANC	0.010%	79.808%
2072	ACI WORLDWIDE INC COMMON STOCK USD.005	0.010%	79.818%
2073	KAO CORP	0.010%	79.828%
2074	KIA MOTORS CORP	0.010%	79.837%
2075	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.010%	79.847%
2076	BARRY CALLEBAUT	0.010%	79.856%
2077	MICROCHIP TECHN	0.010%	79.866%
2078	KBR INC COMMON STOCK USD.001	0.010%	79.876%
2079	TOKYO ELECTRON	0.010%	79.885%
2080	ASTELLAS PHARMA	0.010%	79.895%
2081	APPLE HOSPITALITY REIT INC REIT NPV	0.010%	79.905%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.010%	79.914%
2083	LITHIA MOTORS INC CL A COMMON STOCK	0.010%	79.924%
2084	SERVICE CORP IN	0.010%	79.933%
2085	FASTENAL	0.010%	79.943%
2086	NOKIAN RENKAAT	0.010%	79.953%
2087	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.010%	79.962%
2088	DOMTAR CORP USD	0.010%	79.972%
2089	FIBRA UNO ADMIN	0.010%	79.981%
2090	SUNRISE COMMUNC	0.010%	79.991%
2091	LENOVO GROUP LT	0.010%	80.000%
2092	CNO FINANCIAL	0.010%	80.010%
2093	MAN STRATEGIC H	0.010%	80.019%
2094	YY INC ADR ADR USD.00001	0.010%	80.029%
2095	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.010%	80.038%
2096	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.010%	80.048%
2097	SBM OFFSHORE NV	0.010%	80.057%
2098	NU SKIN ENTERPR	0.010%	80.067%
2099	TEVA PHARMACEUTICAL SP ADR ADR	0.010%	80.076%
2100	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.009%	80.086%
2101	CLOROX CO	0.009%	80.095%
2102	AGILE PROPERTY	0.009%	80.105%
2103	DEUTSCHE WOHNEN	0.009%	80.114%
2104	MATADOR RESOURCES CO COMMON STOCK USD.01	0.009%	80.124%
2105	SERVICEMASTER G	0.009%	80.133%
2106	FISERV INC COMMON STOCK USD.01	0.009%	80.143%
2107	MITSUBISHI MATE	0.009%	80.152%
2108	CABOT CORP	0.009%	80.162%
2109	KIRBY CORP	0.009%	80.171%
2110	CHILDRENS PLACE	0.009%	80.180%
2111	FOOT LOCKER INC COMMON STOCK USD.01	0.009%	80.190%
2112	IBERIABANK CORP	0.009%	80.199%
2113	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.009%	80.209%
2114	UNITED URBAN IN	0.009%	80.218%
2115	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.009%	80.227%
2116	OP CORPORATE BA	0.009%	80.237%
2117	TIMKEN CO	0.009%	80.246%
2118	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.009%	80.256%
2119	MICRO FOCUS INT	0.009%	80.265%
2120	BLUEBIRD BIO IN	0.009%	80.274%
2121	HCL TECHNOLOGIE	0.009%	80.284%
2122	QORVO INC COMMON STOCK USD.0001	0.009%	80.293%
2123	SLEEP COUNTRY C	0.009%	80.302%
2124	FLUOR CORP COMMON STOCK USD.01	0.009%	80.312%
2125	UMPQUA HOLDINGS CORP COMMON STOCK	0.009%	80.321%
2126	COGECO INC COMMON STOCK	0.009%	80.331%
2127	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.009%	80.340%
2128	MAXIMUS INC COMMON STOCK	0.009%	80.349%
2129	TASEKO MINES LT	0.009%	80.359%
2130	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.009%	80.368%
2131	WHITE MOUNTAINS	0.009%	80.377%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	MITSUI OSK LINE	0.009%	80.387%
2133	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.009%	80.396%
2134	IMI PLC	0.009%	80.405%
2135	BRENNTAG AG	0.009%	80.415%
2136	TRANSOCEAN LTD	0.009%	80.424%
2137	LEGG MASON INC COMMON STOCK USD.1	0.009%	80.433%
2138	TEGNA INC COMMON STOCK USD1.0	0.009%	80.443%
2139	COMPASS GROUP P	0.009%	80.452%
2140	TRI POINTE GROUP INC COMMON STOCK USD.01	0.009%	80.461%
2141	SBI HOLDINGS IN	0.009%	80.470%
2142	CHIMEI INNOLUX	0.009%	80.480%
2143	SWATCH GROUP	0.009%	80.489%
2144	SPECTRIS PLC	0.009%	80.498%
2145	MORGAN STANLEY	0.009%	80.508%
2146	INTERMEDIATE CA	0.009%	80.517%
2147	DONALDSON CO IN	0.009%	80.526%
2148	BCA POP EMILIA	0.009%	80.536%
2149	PEABODY ENERGY CORP COMMON STOCK	0.009%	80.545%
2150	HONDA MOTOR CO LTD SPONS ADR ADR	0.009%	80.554%
2151	COPART INC	0.009%	80.563%
2152	PINNACLE FOODS INC COMMON STOCK USD.01	0.009%	80.573%
2153	MINTH GROUP LTD	0.009%	80.582%
2154	MSC INDUSTRIAL	0.009%	80.591%
2155	LIBERTY VENTURES SER A TRACKING STK USD.01	0.009%	80.601%
2156	AGF MGMT LTD CL	0.009%	80.610%
2157	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.009%	80.619%
2158	MITSUI MINING &	0.009%	80.628%
2159	IPG PHOTONICS C	0.009%	80.638%
2160	HUHTAMAKI OY	0.009%	80.647%
2161	MAXIM INTEGRATE	0.009%	80.656%
2162	SEMPRA ENERGY COMMON STOCK	0.009%	80.665%
2163	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.009%	80.675%
2164	MARUBENI CORP	0.009%	80.684%
2165	WILLIAM HILL PL	0.009%	80.693%
2166	NIPPON YUSEN KK	0.009%	80.702%
2167	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.009%	80.711%
2168	WESTERN GAS PAR	0.009%	80.721%
2169	FURUKAWA ELECTR	0.009%	80.730%
2170	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.009%	80.739%
2171	CK ASSET HOLDIN	0.009%	80.748%
2172	DOWNER EDI LTD	0.009%	80.757%
2173	BOSKALIS WESTMN	0.009%	80.767%
2174	VIACOM INC SR UNSECURED 04/24 3.875	0.009%	80.776%
2175	GUYANA GOLDFIEL	0.009%	80.785%
2176	NVR INC COMMON STOCK USD.01	0.009%	80.794%
2177	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.009%	80.803%
2178	LOWE S COS INC SR UNSECURED 09/25 3.375	0.009%	80.812%
2179	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.009%	80.822%
2180	QBE INSURANCE	0.009%	80.831%
2181	NITTO DENKO COR	0.009%	80.840%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	CANACOL ENERGY	0.009%	80.849%
2183	GS HOLDINGS COR	0.009%	80.858%
2184	AXIS CAPITAL HO	0.009%	80.867%
2185	WHIRLPOOL CORP	0.009%	80.876%
2186	ASSA ABLOY AB	0.009%	80.886%
2187	WOOLWORTHS HLDG	0.009%	80.895%
2188	HEALTHCARE REALTY TRUST INC REIT USD.01	0.009%	80.904%
2189	BENDIGO AND ADE	0.009%	80.913%
2190	TAUBMAN CENTERS INC REIT USD.01	0.009%	80.922%
2191	SKYWEST INC COMMON STOCK	0.009%	80.931%
2192	ROBERT HALF INT	0.009%	80.940%
2193	CARLSBERG	0.009%	80.949%
2194	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.009%	80.958%
2195	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.009%	80.967%
2196	FAMILYMART CO	0.009%	80.976%
2197	SEALED AIR CORP COMMON STOCK USD.1	0.009%	80.985%
2198	SANOFI ADR ADR	0.009%	80.995%
2199	LIFE STORAGE INC REIT USD.01	0.009%	81.004%
2200	HERMAN MILLER I	0.009%	81.013%
2201	REGAL BELOIT CORP COMMON STOCK USD.01	0.009%	81.022%
2202	MCCORMICK & CO	0.009%	81.031%
2203	NOMURA REAL EST	0.009%	81.040%
2204	KINAXIS INC	0.009%	81.049%
2205	CH ROBINSON WOR	0.009%	81.058%
2206	THE FOSCHINI GR	0.009%	81.067%
2207	ORIX JREIT INC	0.009%	81.076%
2208	CNPC (HONG KONG	0.009%	81.085%
2209	NGK INSULATORS	0.009%	81.094%
2210	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.009%	81.103%
2211	BRP INC/CA- SUB	0.009%	81.112%
2212	BEAZLEY PLC	0.009%	81.121%
2213	METRO WHOLESALE	0.009%	81.130%
2214	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.009%	81.139%
2215	INDIABULLS HOUS	0.009%	81.148%
2216	VALIDUS HOLDING	0.009%	81.157%
2217	DTE ENERGY INC	0.009%	81.166%
2218	ARYZTA AG	0.009%	81.175%
2219	JAPAN RETAIL FU	0.009%	81.184%
2220	CAIXABANK	0.009%	81.192%
2221	VIASAT INC COMMON STOCK USD.0001	0.009%	81.201%
2222	MOSAIC CO	0.009%	81.210%
2223	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.009%	81.219%
2224	WINPAK LTD	0.009%	81.228%
2225	INVESTORS BANCORP INC COMMON STOCK USD.01	0.009%	81.237%
2226	E L FINL CORP L	0.009%	81.246%
2227	SHIMAO PROPERTY	0.009%	81.255%
2228	OLD NATIONAL BANCORP COMMON STOCK	0.009%	81.264%
2229	PUBLIC SERVICE	0.009%	81.273%
2230	ICICI BANK LTD	0.009%	81.282%
2231	mitsui fudosan	0.009%	81.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	AUTOZONE INC SR UNSECURED 04/22 3.7	0.009%	81.300%
2233	DAIWA SECURITIE	0.009%	81.309%
2234	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.009%	81.317%
2235	BID CORP LTD	0.009%	81.326%
2236	SONOVA HOLDING	0.009%	81.335%
2237	AARON S INC COMMON STOCK USD.5	0.009%	81.344%
2238	KERING	0.009%	81.353%
2239	OMNICOM GROUP I	0.009%	81.362%
2240	LAMAR ADVERTISING CO A REIT USD.001	0.009%	81.371%
2241	TEMENOS GROUP A	0.009%	81.380%
2242	LEGRAND SA	0.009%	81.388%
2243	KAWASAKI HEAVY	0.009%	81.397%
2244	PASON SYSTEMS I	0.009%	81.406%
2245	ESSITY AKTIEBOL	0.009%	81.415%
2246	ASSOCD BANC-COR	0.009%	81.424%
2247	DENKI KAGAKU KO	0.009%	81.433%
2248	RELX PLC SPON ADR ADR	0.009%	81.441%
2249	SASOL	0.009%	81.450%
2250	LIVANOVA PLC	0.009%	81.459%
2251	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.009%	81.468%
2252	CITRIX SYSTEMS	0.009%	81.477%
2253	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.009%	81.486%
2254	GRACO INC COMMON STOCK USD1.0	0.009%	81.494%
2255	UBE INDUSTRIES	0.009%	81.503%
2256	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.009%	81.512%
2257	CHINA GOLD INTL	0.009%	81.521%
2258	CES ENERGY SOLU	0.009%	81.530%
2259	TRANSALTA RENEW	0.009%	81.539%
2260	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.009%	81.547%
2261	PRA HEALTH SCIE	0.009%	81.556%
2262	ASCENDAS REAL E	0.009%	81.565%
2263	KESKO	0.009%	81.574%
2264	WORTHINGTON IND	0.009%	81.583%
2265	EXPERIAN PLC	0.009%	81.591%
2266	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.009%	81.600%
2267	ADVANCED SEMICO	0.009%	81.609%
2268	SEB SA	0.009%	81.618%
2269	ANTOFAGASTA HLD	0.009%	81.626%
2270	TRITON INTERNAT	0.009%	81.635%
2271	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.009%	81.644%
2272	ROYAL BANK OF SCOT SPON ADR ADR	0.009%	81.653%
2273	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.009%	81.661%
2274	CIENA CORP COMMON STOCK USD.01	0.009%	81.670%
2275	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	81.679%
2276	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.009%	81.687%
2277	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	81.696%
2278	ATLAS COPCO AB-	0.009%	81.705%
2279	BOARDWALK REIT	0.009%	81.714%
2280	RLJ LODGING TRUST REIT	0.009%	81.722%
2281	VISHAY INTERTEC	0.009%	81.731%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	COVESTRO AG	0.009%	81.740%
2283	WEC ENERGY GROU	0.009%	81.748%
2284	DAIKIN INDUSTRI	0.009%	81.757%
2285	ENGHOUSE SYSTEM	0.009%	81.766%
2286	MERCURY GENERAL	0.009%	81.774%
2287	SHELL INTERNATI	0.009%	81.783%
2288	TATA STEEL LIMI	0.009%	81.791%
2289	LITTELFUSE INC COMMON STOCK USD.01	0.009%	81.800%
2290	EXELON GENERATI	0.009%	81.809%
2291	CENTRAL JAPAN R	0.009%	81.817%
2292	HEINEKEN NV	0.009%	81.826%
2293	A P MOLLER - MA	0.009%	81.835%
2294	BYD CO	0.009%	81.843%
2295	MIDDLEBY CORP COMMON STOCK USD.01	0.009%	81.852%
2296	THERMO FISHER S	0.009%	81.860%
2297	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.009%	81.869%
2298	COBHAM PLC	0.009%	81.878%
2299	RENTOKIL INITIA	0.009%	81.886%
2300	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.009%	81.895%
2301	WEINGARTEN REALTY INVESTORS REIT USD.03	0.009%	81.903%
2302	EQUITY COMMONWEALTH REIT USD.01	0.009%	81.912%
2303	ANHUI CONCH CEM	0.009%	81.920%
2304	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.009%	81.929%
2305	AVIGILON CORP C	0.009%	81.938%
2306	ENERSYS COMMON STOCK USD.01	0.009%	81.946%
2307	CNX RESOURCES CORP COMMON STOCK USD.01	0.009%	81.955%
2308	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.009%	81.963%
2309	CAP GEMINI	0.009%	81.972%
2310	TRUWORTHS INTER	0.009%	81.980%
2311	CHORUS AVIATION	0.008%	81.989%
2312	NORDSTROM INC	0.008%	81.997%
2313	RALPH LAUREN CORP COMMON STOCK USD.01	0.008%	82.006%
2314	TOPBUILD CORP COMMON STOCK	0.008%	82.014%
2315	NIKE INC SR UNSECURED 11/26 2.375	0.008%	82.023%
2316	ABM INDUSTRIES INC COMMON STOCK USD.01	0.008%	82.031%
2317	SAIPEM SPA	0.008%	82.040%
2318	NIPPON EXPRESS	0.008%	82.048%
2319	ASAHI BREWERIES	0.008%	82.056%
2320	AMERICA MOVIL S	0.008%	82.065%
2321	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.008%	82.073%
2322	GOLD FIELDS LTD SPONS ADR ADR	0.008%	82.082%
2323	SHINHAN FIN GRO	0.008%	82.090%
2324	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.008%	82.099%
2325	J2 GLOBAL INC COMMON STOCK USD.01	0.008%	82.107%
2326	BUCHER IND-REGD	0.008%	82.116%
2327	AURUBIS AG	0.008%	82.124%
2328	EMPRESA BRASILE	0.008%	82.133%
2329	CENTRICA PLC	0.008%	82.141%
2330	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.008%	82.149%
2331	OTSUKA HLDGS CO	0.008%	82.158%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	VOLKSWAGEN LEAS	0.008%	82.166%
2333	LEONI AG	0.008%	82.175%
2334	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.008%	82.183%
2335	AFLAC INC SR UNSECURED 06/23 3.625	0.008%	82.191%
2336	II VI INC COMMON STOCK	0.008%	82.200%
2337	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.008%	82.208%
2338	ACS, ACTIVIDADE	0.008%	82.217%
2339	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.008%	82.225%
2340	SYNOPSYS INC	0.008%	82.233%
2341	MAPFRE SA	0.008%	82.242%
2342	RPC GROUP	0.008%	82.250%
2343	BARCLAYS PLC	0.008%	82.258%
2344	COUSINS PROPERTIES INC REIT USD1.0	0.008%	82.267%
2345	COMMERCIAL METALS CO COMMON STOCK USD.01	0.008%	82.275%
2346	EXPRESS SCRIPTS	0.008%	82.284%
2347	GAM HOLDING LTD	0.008%	82.292%
2348	BECTON DICKINSON	0.008%	82.300%
2349	CERNER CORP	0.008%	82.308%
2350	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.008%	82.317%
2351	MOOG INC CLASS A COMMON STOCK USD1.0	0.008%	82.325%
2352	AUTOCANADA INC	0.008%	82.333%
2353	GEBERIT AG-REG	0.008%	82.342%
2354	ARCH COAL INC A COMMON STOCK USD.01	0.008%	82.350%
2355	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.008%	82.358%
2356	PATTERSON COS INC COMMON STOCK USD.01	0.008%	82.367%
2357	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.008%	82.375%
2358	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.008%	82.383%
2359	BEIJING ENT WAT	0.008%	82.392%
2360	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.008%	82.400%
2361	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.008%	82.408%
2362	VARIAN MEDICAL	0.008%	82.417%
2363	ROGERS SUGAR IN	0.008%	82.425%
2364	CARPENTER TECH	0.008%	82.433%
2365	INDITEX SA	0.008%	82.441%
2366	XCEL ENERGY INC COMMON STOCK USD2.5	0.008%	82.450%
2367	BAYER MOTOREN W	0.008%	82.458%
2368	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.008%	82.466%
2369	J FRONT RETAILI	0.008%	82.474%
2370	BABCOCK INTL GR	0.008%	82.483%
2371	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.008%	82.491%
2372	SUNTEC REIT	0.008%	82.499%
2373	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.008%	82.507%
2374	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.008%	82.516%
2375	AT+T INC SR UNSECURED 02/21 2.8	0.008%	82.524%
2376	THYSSEN KRUPP A	0.008%	82.532%
2377	PERKINELMER INC COMMON STOCK USD1.0	0.008%	82.540%
2378	BIOVERATIV INC COMMON STOCK USD.001	0.008%	82.549%
2379	DAVE & BUSTER'S	0.008%	82.557%
2380	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.008%	82.565%
2381	TAIWAN CEMENT	0.008%	82.573%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	FONCIERE DES RE	0.008%	82.582%
2383	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.008%	82.590%
2384	EUTELSAT COMMUN	0.008%	82.598%
2385	CONVERGYS CORP COMMON STOCK	0.008%	82.606%
2386	MB FINANCIAL INC COMMON STOCK USD.01	0.008%	82.614%
2387	UNI-PRESIDENT E	0.008%	82.623%
2388	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.008%	82.631%
2389	KONICA MINOLTA	0.008%	82.639%
2390	GATX CORP	0.008%	82.647%
2391	ACUITY BRANDS INC COMMON STOCK USD.01	0.008%	82.655%
2392	SPIRIT REALTY CAPITAL INC REIT USD.01	0.008%	82.664%
2393	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.008%	82.672%
2394	ROGERS CORP COMMON STOCK USD1.0	0.008%	82.680%
2395	ALTIUS MINERALS	0.008%	82.688%
2396	CALLON PETROLEUM CO COMMON STOCK USD.01	0.008%	82.696%
2397	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.008%	82.705%
2398	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.008%	82.713%
2399	KEYBANK NA/CLEV	0.008%	82.721%
2400	CHENIERE ENERGY INC COMMON STOCK USD.003	0.008%	82.729%
2401	EVERSOURCE ENER	0.008%	82.737%
2402	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.008%	82.745%
2403	MAJOR DRILLING	0.008%	82.754%
2404	SINCLAIR BROADC	0.008%	82.762%
2405	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.008%	82.770%
2406	SIGNATURE BANK COMMON STOCK USD.01	0.008%	82.778%
2407	SUBSEA 7 SA	0.008%	82.786%
2408	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.794%
2409	ESTEE LAUDER CO	0.008%	82.802%
2410	CHINA MERCHANT	0.008%	82.811%
2411	ENSTAR GROUP LT	0.008%	82.819%
2412	SHOPRITE HLDGS	0.008%	82.827%
2413	LOGMEIN INC COMMON STOCK USD.01	0.008%	82.835%
2414	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.008%	82.843%
2415	MILLICOM INTL C	0.008%	82.851%
2416	CHURCH & DWIGHT	0.008%	82.859%
2417	RECRUIT HOLDING	0.008%	82.867%
2418	BED BATH & BEYO	0.008%	82.876%
2419	CITIC LTD	0.008%	82.884%
2420	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.008%	82.892%
2421	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.008%	82.900%
2422	COHERENT INC	0.008%	82.908%
2423	BIO TECHNE CORP COMMON STOCK USD.01	0.008%	82.916%
2424	NEW YORK TIMES	0.008%	82.924%
2425	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.008%	82.932%
2426	NORSK HYDRO AS	0.008%	82.940%
2427	MITSUBISHI UJF	0.008%	82.948%
2428	CONDUENT INC COMMON STOCK USD.01	0.008%	82.956%
2429	OMRON CORP	0.008%	82.964%
2430	FIRST INDL REAL	0.008%	82.972%
2431	METSO OYJ	0.008%	82.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	VENTURE CORP	0.008%	82.989%
2433	BANK OF HAWAII CORP COMMON STOCK USD.01	0.008%	82.997%
2434	SANMINA CORP COMMON STOCK USD.01	0.008%	83.005%
2435	GRUBHUB INC COMMON STOCK USD.0001	0.008%	83.013%
2436	WENDY S CO/THE COMMON STOCK USD.1	0.008%	83.021%
2437	WATSCO INC COMMON STOCK USD.5	0.008%	83.029%
2438	CRODA INTERNATI	0.008%	83.037%
2439	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.008%	83.045%
2440	COMPAL ELECTRON	0.008%	83.053%
2441	EATON VANCE CORP COMMON STOCK USD.00390625	0.008%	83.061%
2442	VERISK ANALYTICS INC COMMON STOCK USD.001	0.008%	83.069%
2443	Dongbu Insuranc	0.008%	83.077%
2444	WOOLWORTHS LTD	0.008%	83.085%
2445	ALLEGIANT TRAVE	0.008%	83.093%
2446	VANTIV INC CL A COMMON STOCK USD.00001	0.008%	83.101%
2447	SEKISUI HOUSE	0.008%	83.109%
2448	BLACK KNIGHT INC COMMON STOCK	0.008%	83.117%
2449	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.008%	83.125%
2450	KAZAKHMYS PLC	0.008%	83.133%
2451	SANTOS LIMITED	0.008%	83.141%
2452	Atlantia SpA	0.008%	83.149%
2453	POPULAR INC COMMON STOCK USD.01	0.008%	83.157%
2454	ZYNGA INC CL A COMMON STOCK USD.00000625	0.008%	83.165%
2455	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	83.173%
2456	DAINIPPON INK&C	0.008%	83.181%
2457	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	83.189%
2458	CHINA STEEL	0.008%	83.197%
2459	HAYS	0.008%	83.205%
2460	WATERS CORP	0.008%	83.213%
2461	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.008%	83.221%
2462	IDEA CELLULAR L	0.008%	83.229%
2463	WABTEC CORP COMMON STOCK USD.01	0.008%	83.237%
2464	CLOSE BROS GROU	0.008%	83.245%
2465	INVITATION HOMES INC REIT USD.01	0.008%	83.253%
2466	ANIXTER INTL IN	0.008%	83.261%
2467	FERROGLOBE PLC	0.008%	83.268%
2468	J + J SNACK FOODS CORP COMMON STOCK	0.008%	83.276%
2469	KEPPEL CORP	0.008%	83.284%
2470	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.008%	83.292%
2471	INTERTAPE POLYM	0.008%	83.300%
2472	STERIS PLC	0.008%	83.308%
2473	TELEFONICA EMIS	0.008%	83.316%
2474	RITCHIE BROS. A	0.008%	83.324%
2475	BANCORPSOUTH BANK COMMON STOCK	0.008%	83.332%
2476	PLASTIC OMNIUM	0.008%	83.340%
2477	LI & FUNG LIMIT	0.008%	83.348%
2478	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.008%	83.356%
2479	B+G FOODS INC COMMON STOCK USD.01	0.008%	83.363%
2480	AXA-UAP	0.008%	83.371%
2481	ITAU UNIBANCO H SPON PRF ADR ADR	0.008%	83.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	ANGLOVAAL INDS	0.008%	83.387%
2483	JUPITER PLC	0.008%	83.395%
2484	CRACKER BARREL	0.008%	83.403%
2485	AMERIPRISE FINA	0.008%	83.411%
2486	PARTNERS GROUP	0.008%	83.419%
2487	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.008%	83.427%
2488	POLYONE CORPORATION COMMON STOCK USD.01	0.008%	83.435%
2489	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.008%	83.442%
2490	VISTRA ENERGY CORP COMMON STOCK	0.008%	83.450%
2491	SABRE CORP COMMON STOCK USD.01	0.008%	83.458%
2492	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.008%	83.466%
2493	WACKER CHEMIE A	0.008%	83.474%
2494	NICHIREI CORP	0.008%	83.482%
2495	MCKESSON CORP SR UNSECURED 03/21 4.75	0.008%	83.489%
2496	EVERCORE PARTNE	0.008%	83.497%
2497	LINCOLN ELEC HL	0.008%	83.505%
2498	ICADE	0.008%	83.513%
2499	SUNSTONE HOTEL	0.008%	83.521%
2500	FUKUOKA FINANCI	0.008%	83.529%
2501	DEUTSCHE TELEKO	0.008%	83.536%
2502	CAPITACOMMERCIA	0.008%	83.544%
2503	PROCTER & GAMBL	0.008%	83.552%
2504	WYNN RESORTS LTD COMMON STOCK USD.01	0.008%	83.560%
2505	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.008%	83.568%
2506	ASPEN PHARMACAR	0.008%	83.576%
2507	HUSQVARNA AB -	0.008%	83.583%
2508	MORGAN STANLEY	0.008%	83.591%
2509	FRANCO NEVADA CORP COMMON STOCK	0.008%	83.599%
2510	RESILIENT REIT	0.008%	83.607%
2511	EDISON INTERNATIONAL COMMON STOCK	0.008%	83.614%
2512	TETRA TECH INC COMMON STOCK USD.01	0.008%	83.622%
2513	PG&E CORP	0.008%	83.630%
2514	BCO BRADESCO SA	0.008%	83.638%
2515	ILLINOIS TOOL W	0.008%	83.646%
2516	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.008%	83.653%
2517	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.008%	83.661%
2518	INVESTEC PLC	0.008%	83.669%
2519	IG GROUP HLDGS	0.008%	83.676%
2520	SHERRITT INTERN	0.008%	83.684%
2521	INNOGY SE	0.008%	83.692%
2522	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.008%	83.700%
2523	HUMANA INC SR UNSECURED 10/24 3.85	0.008%	83.707%
2524	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.008%	83.715%
2525	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.008%	83.723%
2526	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.008%	83.730%
2527	WIENERBERGER AG	0.008%	83.738%
2528	HYUNDAI MARINE&	0.008%	83.746%
2529	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.008%	83.754%
2530	MARUTI SUZUKI	0.008%	83.761%
2531	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.008%	83.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	BT GROUP PLC	0.008%	83.777%
2533	JANUS HENDERSON	0.008%	83.784%
2534	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.008%	83.792%
2535	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.008%	83.800%
2536	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.008%	83.807%
2537	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.008%	83.815%
2538	CIT GROUP INC COMMON STOCK USD.01	0.008%	83.823%
2539	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.008%	83.830%
2540	ELECTROCOMPONEN	0.008%	83.838%
2541	B&M EUROPEAN VA	0.008%	83.846%
2542	JULIUS BAER GRO	0.008%	83.853%
2543	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.008%	83.861%
2544	CLEAN HARBOR IN	0.008%	83.868%
2545	KAPSTONE PAPER	0.008%	83.876%
2546	ORIX CORP	0.008%	83.884%
2547	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.008%	83.891%
2548	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.008%	83.899%
2549	BRINK S CO/THE COMMON STOCK USD1.0	0.008%	83.906%
2550	ORPEA	0.008%	83.914%
2551	BRUKER CORP COMMON STOCK USD.01	0.008%	83.922%
2552	ENSCO PLC CLASS	0.008%	83.929%
2553	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.008%	83.937%
2554	WANT WANT CHINA	0.008%	83.944%
2555	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.008%	83.952%
2556	SILGAN HLDGS	0.008%	83.960%
2557	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.008%	83.967%
2558	DAIWAHOUSE RE	0.008%	83.975%
2559	ENTERPRISE PROD	0.008%	83.982%
2560	NTN CORPORATION	0.008%	83.990%
2561	AMERICAN WOODMARK CORP COMMON STOCK	0.008%	83.997%
2562	UPL LTD	0.008%	84.005%
2563	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	84.012%
2564	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	84.020%
2565	SAMSONITE INTL	0.008%	84.028%
2566	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	84.035%
2567	JBG SMITH PROPERTIES REIT USD.01	0.008%	84.043%
2568	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.008%	84.050%
2569	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.008%	84.058%
2570	EBAY INC 3.45%	0.008%	84.065%
2571	FERROVIAL SA	0.008%	84.073%
2572	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.008%	84.080%
2573	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.008%	84.088%
2574	UBS GROUP	0.008%	84.095%
2575	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.008%	84.103%
2576	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.008%	84.111%
2577	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	84.118%
2578	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.008%	84.126%
2579	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.008%	84.133%
2580	CAPSTONE MINING	0.008%	84.141%
2581	HANA FINANCIAL	0.007%	84.148%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	HP INC SR UNSECURED 06/21 4.3	0.007%	84.156%
2583	COLRUYT SA	0.007%	84.163%
2584	YOKOHAMA RUBBER	0.007%	84.171%
2585	LIFE HEALTHCARE	0.007%	84.178%
2586	BRANDYWINE REAL	0.007%	84.185%
2587	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.007%	84.193%
2588	RAIA DROGASIL S	0.007%	84.200%
2589	SIERRA WIRELESS INC COMMON STOCK	0.007%	84.208%
2590	SAMSUNG ELEC-ME	0.007%	84.215%
2591	AMGEN INC SR UNSECURED 05/25 3.125	0.007%	84.223%
2592	ROYAL UNIBREW A	0.007%	84.230%
2593	NETAPP INC SR UNSECURED 12/22 3.25	0.007%	84.238%
2594	WILLIAM DEMANT	0.007%	84.245%
2595	TRINSEO SA	0.007%	84.253%
2596	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.007%	84.260%
2597	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.007%	84.267%
2598	HOPE BANCORP INC COMMON STOCK USD.001	0.007%	84.275%
2599	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.007%	84.282%
2600	LOTTE CHEMICAL	0.007%	84.290%
2601	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.007%	84.297%
2602	CMS ENERGY CORP	0.007%	84.304%
2603	TIGER BRANDS	0.007%	84.312%
2604	PROXIMUS	0.007%	84.319%
2605	SINGAPORE TELEC	0.007%	84.327%
2606	ASTRA INTERNATI	0.007%	84.334%
2607	BROWN-FORMAN CO	0.007%	84.341%
2608	HANWHA CHEMICAL	0.007%	84.349%
2609	GREIF INC CL A COMMON STOCK	0.007%	84.356%
2610	ASPEN INSURANCE	0.007%	84.363%
2611	SEAGATE TECHNOL	0.007%	84.371%
2612	SUMITOMO RUBBER	0.007%	84.378%
2613	MINERAL RESOURC	0.007%	84.386%
2614	RBC BEARINGS INC COMMON STOCK USD.01	0.007%	84.393%
2615	TJX COS INC SR UNSECURED 05/23 2.5	0.007%	84.400%
2616	HALYARD HEALTH INC COMMON STOCK USD.01	0.007%	84.408%
2617	MEDNAX INC	0.007%	84.415%
2618	SAMSUNG FIRE &	0.007%	84.422%
2619	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.007%	84.430%
2620	CHINA RESOURCES	0.007%	84.437%
2621	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.007%	84.444%
2622	HYOSUNG CORP	0.007%	84.452%
2623	WOORI BANK	0.007%	84.459%
2624	ALPS ELECTRIC C	0.007%	84.466%
2625	MASONITE INTERNATIONAL CORP COMMON STOCK	0.007%	84.474%
2626	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.007%	84.481%
2627	PARAMOUNT GROUP INC REIT USD.01	0.007%	84.488%
2628	GLACIER BANCORP INC COMMON STOCK USD.01	0.007%	84.496%
2629	HAEMONETICS COR	0.007%	84.503%
2630	NEW WORLD DEVEL	0.007%	84.510%
2631	CAPITAMALL TRUS	0.007%	84.517%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	CEZ AS	0.007%	84.525%
2633	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.007%	84.532%
2634	TOYO SEIKAN KAI	0.007%	84.539%
2635	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.007%	84.547%
2636	SABINA SILVER C	0.007%	84.554%
2637	BAIDU INC SPON ADR ADR USD.00005	0.007%	84.561%
2638	CDW CORP/DE COMMON STOCK USD.01	0.007%	84.568%
2639	ENERGEN CORP COMMON STOCK USD.01	0.007%	84.576%
2640	SURGE ENERGY IN	0.007%	84.583%
2641	AMER SPORTS OYJ	0.007%	84.590%
2642	HASEKO CORP	0.007%	84.597%
2643	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.007%	84.605%
2644	NEDCOR LTD ZAR1	0.007%	84.612%
2645	ERSTE GROUP BAN	0.007%	84.619%
2646	EDENRED	0.007%	84.626%
2647	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.007%	84.634%
2648	LASALLE HOTEL PROPERTIES REIT USD.01	0.007%	84.641%
2649	SABRA HEALTH CARE REIT INC REIT USD.01	0.007%	84.648%
2650	PAYCHEX INC	0.007%	84.655%
2651	FILA KOREA LTD	0.007%	84.663%
2652	TRANSURBAN GROU	0.007%	84.670%
2653	L BRANDS INC COMMON STOCK USD.5	0.007%	84.677%
2654	LG TELECOM LTD	0.007%	84.684%
2655	TELENOR AS	0.007%	84.692%
2656	FIRSTCASH INC COMMON STOCK USD.01	0.007%	84.699%
2657	WAJAX CORP	0.007%	84.706%
2658	GUANGZHOU R&F P	0.007%	84.713%
2659	WPP PLC	0.007%	84.720%
2660	HASBRO INC	0.007%	84.728%
2661	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.007%	84.735%
2662	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.007%	84.742%
2663	AGGREKO PLC	0.007%	84.749%
2664	TARO PHARMACEUT	0.007%	84.756%
2665	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.007%	84.763%
2666	CVB FINANCIAL CORP COMMON STOCK	0.007%	84.771%
2667	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.007%	84.778%
2668	CARS.COM INC COMMON STOCK USD.01	0.007%	84.785%
2669	GREAT PORTLAND	0.007%	84.792%
2670	FIRST MERCHANTS CORP COMMON STOCK	0.007%	84.799%
2671	MEGA FINANCIAL	0.007%	84.806%
2672	PPL CORPORATION	0.007%	84.814%
2673	RLI CORP COMMON STOCK USD1.0	0.007%	84.821%
2674	VERINT SYSTEMS	0.007%	84.828%
2675	EHOSTAR CORP A COMMON STOCK USD.001	0.007%	84.835%
2676	BANCO COMERCIAL	0.007%	84.842%
2677	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.007%	84.849%
2678	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	84.856%
2679	NIDEC CORPORATI	0.007%	84.864%
2680	ECOLAB INC SR UNSECURED 12/21 4.35	0.007%	84.871%
2681	SCOR	0.007%	84.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	SM ENERGY CO COMMON STOCK USD.01	0.007%	84.885%
2683	TRIMBLE INC COMMON STOCK	0.007%	84.892%
2684	SEMBCORP INDUST	0.007%	84.899%
2685	GLP J-REIT	0.007%	84.906%
2686	DENTSU INC.	0.007%	84.913%
2687	ARISTOCRAT LEIS	0.007%	84.921%
2688	ISETAN MITSUKOS	0.007%	84.928%
2689	ORORA LTD	0.007%	84.935%
2690	NORDEA BANK AB	0.007%	84.942%
2691	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.007%	84.949%
2692	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.007%	84.956%
2693	CALATLANTIC GRO	0.007%	84.963%
2694	SALZGITTER AG	0.007%	84.970%
2695	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.007%	84.977%
2696	TRELLEBORG AB	0.007%	84.984%
2697	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	84.991%
2698	ADVANCE RESIDEN	0.007%	84.998%
2699	LUCARA DIAMOND	0.007%	85.005%
2700	SHAFTESBURY	0.007%	85.012%
2701	DONGFENG MOTOR	0.007%	85.019%
2702	CREDICORP	0.007%	85.027%
2703	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.007%	85.034%
2704	CAPITEC BANK HL	0.007%	85.041%
2705	ENERSIS SA	0.007%	85.048%
2706	NATIONAL EXPRES	0.007%	85.055%
2707	CABLE ONE INC COMMON STOCK USD.01	0.007%	85.062%
2708	AUTOZONE INC COMMON STOCK USD.01	0.007%	85.069%
2709	INTU PROPERTIES	0.007%	85.076%
2710	KGHM POLSKA MIE	0.007%	85.083%
2711	INDOFOODS SUKSE	0.007%	85.090%
2712	GREAT WALL AUTO	0.007%	85.097%
2713	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.007%	85.104%
2714	O'REILLY AUTOMO	0.007%	85.111%
2715	KILLAM APART RE	0.007%	85.118%
2716	LUKOIL PJSC - A	0.007%	85.124%
2717	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.007%	85.131%
2718	PRICESMART INC	0.007%	85.138%
2719	BADGER DAYLIGHT	0.007%	85.145%
2720	SEABOARD CORP COMMON STOCK USD1.0	0.007%	85.152%
2721	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.007%	85.159%
2722	ACCIONA SA	0.007%	85.166%
2723	ENTERGY CORP	0.007%	85.173%
2724	LEGGETT + PLATT INC COMMON STOCK USD.01	0.007%	85.180%
2725	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.007%	85.187%
2726	COVANTA HOLDING CORP COMMON STOCK USD.1	0.007%	85.194%
2727	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	85.201%
2728	GERRESHEIMER GR	0.007%	85.208%
2729	AT+T INC SR UNSECURED 02/21 4.6	0.007%	85.215%
2730	TRIPADVISOR INC COMMON STOCK USD.001	0.007%	85.222%
2731	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.007%	85.228%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.007%	85.235%
2733	COSMO ENERGY HO	0.007%	85.242%
2734	STUDENT TRANSPORTATION INC COMMON STOCK	0.007%	85.249%
2735	NAVER CORP	0.007%	85.256%
2736	ALFA SA DE CV	0.007%	85.263%
2737	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.007%	85.270%
2738	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	85.277%
2739	PENGROWTH ENERGY CORP COMMON STOCK	0.007%	85.284%
2740	NEWS CORP CLASS A COMMON STOCK USD.01	0.007%	85.291%
2741	CASINO GUICH-PE	0.007%	85.297%
2742	SUNOPTA INC COMMON STOCK	0.007%	85.304%
2743	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	85.311%
2744	APERAM SA	0.007%	85.318%
2745	PROGRESS ENERGY	0.007%	85.325%
2746	NOMURA REAL EST	0.007%	85.332%
2747	MEDIATEK INC	0.007%	85.339%
2748	RUBIS SCA	0.007%	85.346%
2749	JBS SA	0.007%	85.352%
2750	FANUC	0.007%	85.359%
2751	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.007%	85.366%
2752	FINISAR CORPORATION COMMON STOCK USD.001	0.007%	85.373%
2753	LIFEPOINT HOSPI	0.007%	85.380%
2754	LENNAR CORP 4.7	0.007%	85.387%
2755	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	85.394%
2756	VEOLIA ENVIRONM	0.007%	85.400%
2757	BCO DO BRASIL S	0.007%	85.407%
2758	SYMRISE AG	0.007%	85.414%
2759	SUZANO PAPEL E	0.007%	85.421%
2760	ANSYS INC COMMON STOCK USD.01	0.007%	85.428%
2761	CREW ENERGY INC	0.007%	85.435%
2762	OUTOKUMPU OY	0.007%	85.442%
2763	GATX CORP	0.007%	85.448%
2764	LEG IMMOBILIEN	0.007%	85.455%
2765	COOPER TIRE&RUB	0.007%	85.462%
2766	SHIMIZU CORP	0.007%	85.469%
2767	TERNA RETE ELET	0.007%	85.476%
2768	BANCO SANTANDER SA SPON ADR ADR	0.007%	85.482%
2769	HOWDEN JOINERY	0.007%	85.489%
2770	STAR ENTERTAINM	0.007%	85.496%
2771	TRIBUNE MEDIA C	0.007%	85.503%
2772	LANDSTAR SYSTEM	0.007%	85.510%
2773	FIRST FINANCIAL	0.007%	85.516%
2774	PROASSURANCE CORP COMMON STOCK USD.01	0.007%	85.523%
2775	WALGREEN BOOTS	0.007%	85.530%
2776	CJ CHEILJEDANG	0.007%	85.537%
2777	EBARA CORP	0.007%	85.544%
2778	NATIXIS	0.007%	85.550%
2779	SOTHEBY S COMMON STOCK USD.01	0.007%	85.557%
2780	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.007%	85.564%
2781	CAMBREX CORP COMMON STOCK USD.1	0.007%	85.571%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	GLOBUS MEDICAL	0.007%	85.577%
2783	VALVOLINE INC COMMON STOCK USD.01	0.007%	85.584%
2784	ITRON INC	0.007%	85.591%
2785	SIENNA SENIOR L	0.007%	85.598%
2786	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.007%	85.604%
2787	MSCI INC	0.007%	85.611%
2788	GPO TELEVISA	0.007%	85.618%
2789	ARGONAUT GOLD I	0.007%	85.625%
2790	QEP RESOURCES INC COMMON STOCK USD.01	0.007%	85.631%
2791	PROCTER & GAMBL	0.007%	85.638%
2792	JTEKT CORP.	0.007%	85.645%
2793	CAMPBELL SOUP C	0.007%	85.652%
2794	CHINA GAS HOLDI	0.007%	85.658%
2795	CONTINENTAL GOL	0.007%	85.665%
2796	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	85.672%
2797	SPAR GROUP LIMI	0.007%	85.679%
2798	HERC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.685%
2799	CENTERPOINT ENE	0.007%	85.692%
2800	PEGATRON CORP	0.007%	85.699%
2801	RENASANT CORP COMMON STOCK USD5.0	0.007%	85.705%
2802	SINGAPORE PRESS	0.007%	85.712%
2803	LOOMIS AB	0.007%	85.719%
2804	BUFFALO WILD WINGS INC COMMON STOCK	0.007%	85.726%
2805	NOVO NORDISK A/S SPONS ADR ADR	0.007%	85.732%
2806	GRUPO AEROPORTU	0.007%	85.739%
2807	CONCORDIA FINAN	0.007%	85.746%
2808	TINGYI(CAYMAN I	0.007%	85.752%
2809	INTL FLAVORS&FR	0.007%	85.759%
2810	AMEREN CORP	0.007%	85.766%
2811	JAPAN PRIME REA	0.007%	85.772%
2812	MORNINGSTAR INC COMMON STOCK	0.007%	85.779%
2813	SEVERN TRENT	0.007%	85.786%
2814	MASCO CORP	0.007%	85.793%
2815	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.007%	85.799%
2816	Straumann AG	0.007%	85.806%
2817	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.007%	85.813%
2818	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.007%	85.819%
2819	TRUSTMARK CORP COMMON STOCK	0.007%	85.826%
2820	HYUNDAI ENG & C	0.007%	85.833%
2821	FERRO CORP	0.007%	85.839%
2822	METCASH LTD	0.007%	85.846%
2823	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.007%	85.852%
2824	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.007%	85.859%
2825	ULTA BEAUTY INC COMMON STOCK USD.01	0.007%	85.866%
2826	SWISS PRIME SIT	0.007%	85.872%
2827	T GARANTI BANKA	0.007%	85.879%
2828	EASTGROUP PROPERTIES INC REIT	0.007%	85.886%
2829	BODYCOTE PLC	0.007%	85.892%
2830	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.007%	85.899%
2831	COCA-COLA EUROP	0.007%	85.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	WHEELOCK & COMP	0.007%	85.912%
2833	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	85.919%
2834	FORMOSA CHEMICA	0.007%	85.925%
2835	RED ELECTRICA C	0.007%	85.932%
2836	EVONIK INDUSTRI	0.007%	85.939%
2837	CENTAMIN PLC	0.007%	85.945%
2838	EPAM SYSTEMS INC COMMON STOCK USD.001	0.007%	85.952%
2839	FUJI ELECTRIC C	0.007%	85.958%
2840	WPP PLC SPONSORED ADR ADR	0.007%	85.965%
2841	HANG LUNG DEVEL	0.007%	85.972%
2842	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.007%	85.978%
2843	CHINA VANKE CO	0.007%	85.985%
2844	EMPIRE STATE RE	0.007%	85.992%
2845	DCC PLC	0.007%	85.998%
2846	SIMS GROUP LTD	0.007%	86.005%
2847	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.007%	86.011%
2848	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.007%	86.018%
2849	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.007%	86.024%
2850	JUNGHEINRICH -	0.007%	86.031%
2851	MONRO INC COMMON STOCK USD.01	0.007%	86.038%
2852	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.007%	86.044%
2853	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.007%	86.051%
2854	FINMECCANICA SP	0.007%	86.057%
2855	INSURANCE AUSTR	0.007%	86.064%
2856	ROTORK PLC	0.007%	86.070%
2857	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.007%	86.077%
2858	MALAYAN BKG BHD	0.007%	86.084%
2859	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	86.090%
2860	HELEN OF TROY C	0.007%	86.097%
2861	GCL-POLY ENERGY	0.007%	86.103%
2862	CHEMED CORP COMMON STOCK USD1.0	0.007%	86.110%
2863	ALLREAL HOLDING	0.007%	86.116%
2864	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	86.123%
2865	INMOBILIARIA CO	0.007%	86.129%
2866	BM&F BOVESPA SA	0.007%	86.136%
2867	HANKOOK TIRE CO	0.006%	86.142%
2868	DAICEL CHEM IND	0.006%	86.149%
2869	CANFOR PULP PRO	0.006%	86.155%
2870	TENNECO AUTOMOT	0.006%	86.162%
2871	NINE DRAGONS PA	0.006%	86.168%
2872	NATIONAL GENERA	0.006%	86.175%
2873	SHISEIDO CO	0.006%	86.181%
2874	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	86.188%
2875	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.006%	86.194%
2876	AXEL SPRINGER A	0.006%	86.201%
2877	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.006%	86.207%
2878	HORIZON PHARMA	0.006%	86.214%
2879	BONAVISTA ENERG	0.006%	86.220%
2880	AIR WATER INC.	0.006%	86.227%
2881	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.006%	86.233%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.239%
2883	KERRY PROPRTIE	0.006%	86.246%
2884	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.006%	86.252%
2885	RETAIL PROPERTIES OF AME A REIT USD.001	0.006%	86.259%
2886	NORDSON CORP COMMON STOCK	0.006%	86.265%
2887	HEXAGON AB	0.006%	86.272%
2888	ELECTROLUX AB-S	0.006%	86.278%
2889	Samsung Life In	0.006%	86.285%
2890	SPARK NEW ZEA	0.006%	86.291%
2891	GRANITE CONST	0.006%	86.297%
2892	BUWOG AG	0.006%	86.304%
2893	ASM INTL NV	0.006%	86.310%
2894	DUNDEE PRECIOUS	0.006%	86.317%
2895	KELLOGG CO	0.006%	86.323%
2896	HYUNDAI STEEL C	0.006%	86.330%
2897	PSEG POWER	0.006%	86.336%
2898	NGK SPARK PLUG	0.006%	86.342%
2899	CLICLS GROUP	0.006%	86.349%
2900	UNIPOL GRUPPO F	0.006%	86.355%
2901	KANEKA CORP	0.006%	86.362%
2902	CATHAY FINANCIA	0.006%	86.368%
2903	FIRSTENERGY CORP COMMON STOCK USD.1	0.006%	86.374%
2904	ASUSTEK COMPUTE	0.006%	86.381%
2905	HOMESERVE PLC	0.006%	86.387%
2906	PT BANK CENTRAL	0.006%	86.394%
2907	OZ MINERALS LTD	0.006%	86.400%
2908	AG GROWTH INTER	0.006%	86.406%
2909	UNIVAR INC COMMON STOCK USD.01	0.006%	86.413%
2910	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.006%	86.419%
2911	CIMB GROUP HOLD	0.006%	86.426%
2912	GPE EUROTUNNEL	0.006%	86.432%
2913	ROCKWOOL INTL	0.006%	86.438%
2914	WALKER + DUNLOP INC COMMON STOCK	0.006%	86.445%
2915	ATHABASCA OIL C	0.006%	86.451%
2916	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.006%	86.457%
2917	ATHENAHEALTH IN	0.006%	86.464%
2918	ABERTIS INFRAES	0.006%	86.470%
2919	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.006%	86.476%
2920	KB HOME COMMON STOCK USD1.0	0.006%	86.483%
2921	RESMED INC	0.006%	86.489%
2922	HITACHI CONST M	0.006%	86.496%
2923	COFINIMMO	0.006%	86.502%
2924	PERNOD-RICARD	0.006%	86.508%
2925	CARA OPERATIONS	0.006%	86.515%
2926	HEROUX DEVTEK	0.006%	86.521%
2927	ANTA SPORTS PRO	0.006%	86.527%
2928	NATL HEALTH INVESTORS INC REIT USD.01	0.006%	86.534%
2929	KONE OYJ	0.006%	86.540%
2930	ASTRAZENECA	0.006%	86.546%
2931	BILLERUD AB	0.006%	86.553%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	ACXIOM CORP COMMON STOCK USD.1	0.006%	86.559%
2933	UNITE GROUP PLC	0.006%	86.565%
2934	OASIS PETROLEUM INC COMMON STOCK USD.01	0.006%	86.571%
2935	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	86.578%
2936	SWIRE PACIFIC	0.006%	86.584%
2937	QUANTA COMPUTER	0.006%	86.590%
2938	SAP SE SPONSORED ADR ADR	0.006%	86.597%
2939	MONDI LTD	0.006%	86.603%
2940	MERCK KGAA	0.006%	86.609%
2941	FMC CORP	0.006%	86.615%
2942	WARTSILA OYJ AB	0.006%	86.622%
2943	MDC HOLDINGS INC COMMON STOCK USD.01	0.006%	86.628%
2944	SUNNY OPTICAL T	0.006%	86.634%
2945	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.006%	86.641%
2946	NEXANS	0.006%	86.647%
2947	VALLEY NATIONAL BANCORP COMMON STOCK	0.006%	86.653%
2948	NORDEA BANK AB	0.006%	86.659%
2949	ULVAC INC.	0.006%	86.666%
2950	CATTOLICA ASSIC	0.006%	86.672%
2951	UNIPOLSAI SPA	0.006%	86.678%
2952	KUMBA IRON ORE	0.006%	86.684%
2953	BLOCK(H&R)INC	0.006%	86.691%
2954	DDR CORP REIT USD.1	0.006%	86.697%
2955	TOPDANMARK A/S	0.006%	86.703%
2956	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	86.709%
2957	DAITO TRUST CON	0.006%	86.716%
2958	TOWNE BANK COMMON STOCK USD1.667	0.006%	86.722%
2959	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	86.728%
2960	MONSTER BEVERAGE CORP COMMON STOCK	0.006%	86.734%
2961	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	86.740%
2962	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.006%	86.747%
2963	E.SUN FINANCIAL	0.006%	86.753%
2964	TGS NOPEC GEOPH	0.006%	86.759%
2965	BANNER CORPORATION COMMON STOCK USD.01	0.006%	86.765%
2966	JAPAN HOTEL REI	0.006%	86.772%
2967	DOWA HOLDING CO	0.006%	86.778%
2968	PIEDMONT OFFICE	0.006%	86.784%
2969	HUGO BOSS AG	0.006%	86.790%
2970	GRAHAM HOLDINGS	0.006%	86.796%
2971	VICTREX PLC	0.006%	86.803%
2972	SANWA SHUTTER C	0.006%	86.809%
2973	CALERES INC COMMON STOCK USD.01	0.006%	86.815%
2974	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	86.821%
2975	AMBEV SA	0.006%	86.827%
2976	LITE-ON TECHNOL	0.006%	86.834%
2977	HERMES INTL	0.006%	86.840%
2978	MEXICHEM SAB DE	0.006%	86.846%
2979	TECHTRONIC INDU	0.006%	86.852%
2980	OFFICE DEPOT IN	0.006%	86.858%
2981	KULICKE&SOFFA I	0.006%	86.864%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	TRITAX BIG BOX	0.006%	86.871%
2983	CARDINAL ENERGY	0.006%	86.877%
2984	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.006%	86.883%
2985	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	86.889%
2986	NHK SPRING CO	0.006%	86.895%
2987	BMW FINANCE NV	0.006%	86.901%
2988	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.006%	86.908%
2989	SEI INVESTMENT	0.006%	86.914%
2990	CITIGROUP INC	0.006%	86.920%
2991	NIPRO CORP	0.006%	86.926%
2992	CHINA CONCH VEN	0.006%	86.932%
2993	UNIFIRST CORP/MA COMMON STOCK USD.1	0.006%	86.938%
2994	HRG GROUP INC COMMON STOCK USD.01	0.006%	86.945%
2995	F5 NETWORKS INC COMMON STOCK	0.006%	86.951%
2996	AURIZON HOLDING	0.006%	86.957%
2997	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	86.963%
2998	ILLUMINA INC	0.006%	86.969%
2999	KOSMOS ENERGY L	0.006%	86.975%
3000	CROMBIE REAL ES	0.006%	86.981%
3001	FUJIKURA	0.006%	86.987%
3002	BE SEMICONDUCTO	0.006%	86.994%
3003	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	87.000%
3004	CREDIT SAISON C	0.006%	87.006%
3005	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	87.012%
3006	PRYSMIAN SPA CO	0.006%	87.018%
3007	SECOM CO	0.006%	87.024%
3008	CEMEX SA	0.006%	87.030%
3009	HNI CORP	0.006%	87.036%
3010	KLONDEX MINES L	0.006%	87.042%
3011	DAIICHI SANKYO	0.006%	87.048%
3012	EXXARO	0.006%	87.054%
3013	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.006%	87.061%
3014	EDISON INTERNAT	0.006%	87.067%
3015	CEMEX SA	0.006%	87.073%
3016	DKSH HOLDING LT	0.006%	87.079%
3017	GETINGE AB, B S	0.006%	87.085%
3018	WIPRO	0.006%	87.091%
3019	CAPITALAND	0.006%	87.097%
3020	TRONOX LTD-CL A	0.006%	87.103%
3021	SGS SA-REG COMM	0.006%	87.109%
3022	BONTERRA ENERGY	0.006%	87.115%
3023	UNITI GROUP INC REIT USD.0001	0.006%	87.121%
3024	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	87.127%
3025	OWENS-ILLINOIS	0.006%	87.133%
3026	QUALICORP SA	0.006%	87.139%
3027	TELETECH HOLDIN	0.006%	87.146%
3028	MORI SEIKI CO	0.006%	87.152%
3029	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	87.158%
3030	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.006%	87.164%
3031	HYPROP INVESTME	0.006%	87.170%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	COMPEQ MFG	0.006%	87.176%
3033	PEARSON STK	0.006%	87.182%
3034	GRUPA LOTOS S.A	0.006%	87.188%
3035	YAMATO HOLDINGS	0.006%	87.194%
3036	ROWAN COMPANIES	0.006%	87.200%
3037	HELLA KGAA HUEC	0.006%	87.206%
3038	AKORN INC COMMON STOCK	0.006%	87.212%
3039	BAJAJ FINSERV L	0.006%	87.218%
3040	BANK OF QUEENSL	0.006%	87.224%
3041	PATRICK INDUSTRIES INC COMMON STOCK	0.006%	87.230%
3042	FIERA SCEPTRE I	0.006%	87.236%
3043	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.006%	87.242%
3044	SYMANTEC CORP	0.006%	87.248%
3045	UNITED UTILITIE	0.006%	87.254%
3046	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.006%	87.260%
3047	CHINA EVERBRIGH	0.006%	87.266%
3048	MEDIASET	0.006%	87.272%
3049	IT HOLDINGS COR	0.006%	87.278%
3050	FIRSTGROUP	0.006%	87.284%
3051	CIFI HOLDINGS G	0.006%	87.290%
3052	PEARSON	0.006%	87.296%
3053	LONDON STOCK EX	0.006%	87.302%
3054	KOBE STEEL	0.006%	87.308%
3055	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.006%	87.314%
3056	LEONS FURNITURE	0.006%	87.320%
3057	ACTIVIA PROPERT	0.006%	87.326%
3058	NEWCREST MINING	0.006%	87.332%
3059	CLEANAWAY WASTE	0.006%	87.337%
3060	NETWORK HEALTHC	0.006%	87.343%
3061	VALLOUREC SA	0.006%	87.349%
3062	KASIKORNBANK PL	0.006%	87.355%
3063	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.006%	87.361%
3064	IDACORP INC COMMON STOCK	0.006%	87.367%
3065	CIA BRASILEIRA	0.006%	87.373%
3066	DILLARD DEPT ST	0.006%	87.379%
3067	AAREAL BANK AG	0.006%	87.385%
3068	VIA VAREJO SA	0.006%	87.391%
3069	NORTHVIEW APART	0.006%	87.397%
3070	PLEXUS CORP COMMON STOCK USD.01	0.006%	87.403%
3071	A2A SPA	0.006%	87.409%
3072	HUTCHISON PORT	0.006%	87.415%
3073	BHARAT FORGE LT	0.006%	87.421%
3074	OIL SEARCH LTD	0.006%	87.426%
3075	FTI CONSULTING INC COMMON STOCK USD.01	0.006%	87.432%
3076	NAMCO BANDAI HO	0.006%	87.438%
3077	PEBBLEBROOK HOT	0.006%	87.444%
3078	BEIJING ENTERPR	0.006%	87.450%
3079	FRESH DEL MONTE	0.006%	87.456%
3080	HENNES & MAURIT	0.006%	87.462%
3081	VAREX IMAGING CORP COMMON STOCK USD.01	0.006%	87.468%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	TRANSAT AT INC	0.006%	87.474%
3083	CHINA MEDICAL S	0.006%	87.480%
3084	AU OPTRONICS CO	0.006%	87.485%
3085	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.006%	87.491%
3086	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	87.497%
3087	VONAGE HLDGS CO	0.006%	87.503%
3088	BALCHEM CORP COMMON STOCK USD.0667	0.006%	87.509%
3089	KEYENCE CORP	0.006%	87.515%
3090	AGT FOOD AND IN	0.006%	87.521%
3091	URBAN EDGE PROPERTIES REIT USD.01	0.006%	87.527%
3092	SAAB AB	0.006%	87.532%
3093	YAGEO CORP	0.006%	87.538%
3094	CHEMOURS CO/THE COMMON STOCK	0.006%	87.544%
3095	MOMO INC SPON ADR ADR USD.0001	0.006%	87.550%
3096	PTT GLOBAL CHEM	0.006%	87.556%
3097	GARTNER GROUP I	0.006%	87.562%
3098	SEIKO EPSON COR	0.006%	87.568%
3099	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.006%	87.573%
3100	TOTO	0.006%	87.579%
3101	SPX FLOW INC COMMON STOCK USD.01	0.006%	87.585%
3102	MATTEL INC COMMON STOCK USD1.0	0.006%	87.591%
3103	STERICYCLE INC COMMON STOCK USD.01	0.006%	87.597%
3104	AXALTA COATING	0.006%	87.603%
3105	EXTENDICARE INC	0.006%	87.609%
3106	OCEANEERING INT	0.006%	87.614%
3107	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.006%	87.620%
3108	CHINA HUARONG A	0.006%	87.626%
3109	HFF INC CLASS A COMMON STOCK USD.01	0.006%	87.632%
3110	LG HOUSEHOLD HE	0.006%	87.638%
3111	MEDICAL FACILIT	0.006%	87.643%
3112	BEACH PETROLEUM	0.006%	87.649%
3113	PLAYTECH	0.006%	87.655%
3114	LAM RESEARCH CO	0.006%	87.661%
3115	XINYI GLASS HOL	0.006%	87.666%
3116	NIPPON PAPER IN	0.006%	87.672%
3117	SPROTT INC COMM	0.006%	87.678%
3118	HAIER ELECTRONI	0.006%	87.684%
3119	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.006%	87.690%
3120	TAISEI CORP	0.006%	87.695%
3121	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.006%	87.701%
3122	LG CABLE &MCHY	0.006%	87.707%
3123	HOYA CORP	0.006%	87.713%
3124	PGE POLSKA GRUP	0.006%	87.718%
3125	FBL FINANCIAL G	0.006%	87.724%
3126	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	87.730%
3127	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	87.736%
3128	ZEON CO	0.006%	87.741%
3129	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.006%	87.747%
3130	SMITH AND NEPHE	0.006%	87.753%
3131	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	87.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	PUBLICIS GROUPE	0.006%	87.764%
3133	SAPPORO BREWERI	0.006%	87.770%
3134	HANWHA CORP	0.006%	87.776%
3135	SEMTECH CORP	0.006%	87.782%
3136	ENVISION HEALTHCARE CORP COMMON STOCK	0.006%	87.787%
3137	SINOPAC HLDG	0.006%	87.793%
3138	ADANI PORT & SE	0.006%	87.799%
3139	SUNCORP GROUP	0.006%	87.805%
3140	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	87.810%
3141	NIPPON MEAT PAC	0.006%	87.816%
3142	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	87.822%
3143	INFOSYS LTD SP ADR ADR	0.006%	87.827%
3144	NELNET INC CL A COMMON STOCK USD.01	0.006%	87.833%
3145	ICU MEDICAL INC COMMON STOCK USD.1	0.006%	87.839%
3146	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	87.845%
3147	GLANBIA PLC	0.006%	87.850%
3148	COGNEX CORP	0.006%	87.856%
3149	WEATHERFORD INT	0.006%	87.862%
3150	INTRUM JUSTITIA	0.006%	87.867%
3151	AIRCASTLE LTD	0.006%	87.873%
3152	PKO BANK POLSKI	0.006%	87.879%
3153	WAL-MART DE MEX	0.006%	87.884%
3154	SINO-OCEAN LAND	0.006%	87.890%
3155	BOVIS HOMES GRO	0.006%	87.896%
3156	GREENBRIER COMPANIES INC COMMON STOCK	0.006%	87.901%
3157	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.006%	87.907%
3158	YOKOGAWA ELECTR	0.006%	87.913%
3159	KURITA WATER IN	0.006%	87.918%
3160	LEOPALACE 21	0.006%	87.924%
3161	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.006%	87.930%
3162	YUE YUEN INDUST	0.006%	87.935%
3163	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	87.941%
3164	PUBLIC BNK-LOCA	0.006%	87.947%
3165	CHINA RESOURCES	0.006%	87.952%
3166	ARGO GROUP INTE	0.006%	87.958%
3167	WEICHAJ POWER-H	0.006%	87.964%
3168	MUELLER INDS IN	0.006%	87.969%
3169	OTP BANK PLC	0.006%	87.975%
3170	KRATON CORP COMMON STOCK USD.01	0.006%	87.981%
3171	ALLIANT ENERGY	0.006%	87.986%
3172	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.006%	87.992%
3173	CHAILEASE HOLDI	0.006%	87.998%
3174	BIOMERIEUX	0.006%	88.003%
3175	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.006%	88.009%
3176	SOPRA	0.006%	88.015%
3177	LULULEMON	0.006%	88.020%
3178	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.006%	88.026%
3179	GOEASY LTD	0.006%	88.031%
3180	SANKYU INC	0.006%	88.037%
3181	DAIDO STEEL CO	0.006%	88.043%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	AVERY DENNISON	0.006%	88.048%
3183	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.006%	88.054%
3184	BUNZL PLC	0.006%	88.060%
3185	TATA GLOBAL	0.006%	88.065%
3186	SHENZHOU INT GR	0.006%	88.071%
3187	TRINIDAD DRILLI	0.006%	88.076%
3188	CLP HOLDINGS	0.006%	88.082%
3189	MYRIAD GENETICS	0.006%	88.088%
3190	VALENER INC	0.006%	88.093%
3191	CARGOTEC CORP-B	0.006%	88.099%
3192	HINO MOTORS	0.006%	88.104%
3193	NEENAH INC COMMON STOCK USD.01	0.006%	88.110%
3194	VECTREN CORP COMMON STOCK	0.006%	88.115%
3195	NEXT PLC	0.006%	88.121%
3196	QISDA CORP	0.006%	88.127%
3197	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	88.132%
3198	MORINAGA MILK I	0.006%	88.138%
3199	SEEK LTD.	0.006%	88.143%
3200	HITACHI METALS	0.006%	88.149%
3201	HARVEY NORMAN H	0.006%	88.154%
3202	SMITH + NEPHEW PLC SPON ADR ADR	0.006%	88.160%
3203	ONTEX GROUP NV	0.006%	88.166%
3204	EXLSERVICE HLDG	0.006%	88.171%
3205	INDEPENDENCE GR	0.006%	88.177%
3206	TRYGVESTA AS	0.006%	88.182%
3207	QTS REALTY TRUST INC CL A REIT USD.01	0.006%	88.188%
3208	CHINA STATE CON	0.006%	88.193%
3209	DISH NETWORK	0.006%	88.199%
3210	GREENE KING	0.006%	88.204%
3211	KYOCERA CORP SPONS ADR ADR	0.006%	88.210%
3212	BRAMBLES LIMITE	0.006%	88.215%
3213	TKH GROUP NV DU	0.006%	88.221%
3214	GUESS? INC COMMON STOCK USD.01	0.006%	88.226%
3215	VAIL RESORTS	0.006%	88.232%
3216	MTY FOOD GROUP	0.006%	88.237%
3217	JAFCO CO LTD	0.006%	88.243%
3218	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.006%	88.249%
3219	NCR CORP	0.006%	88.254%
3220	SUMITOMO FOREST	0.006%	88.260%
3221	STAMPS.COM INC COMMON STOCK USD.001	0.006%	88.265%
3222	RANGE RESOURCES CORP COMMON STOCK USD.01	0.006%	88.271%
3223	MCDERMOTT INTL	0.005%	88.276%
3224	STATOIL ASA SPON ADR ADR	0.005%	88.282%
3225	GROUP 1 AUTO	0.005%	88.287%
3226	SHARP CORP	0.005%	88.293%
3227	LA Z BOY INC COMMON STOCK USD1.0	0.005%	88.298%
3228	EVOLUTION MININ	0.005%	88.303%
3229	BRADY(WH)	0.005%	88.309%
3230	MARUI CO	0.005%	88.314%
3231	HERBALIFE LTD COMMON STOCK USD.002	0.005%	88.320%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	SUMITOMO CORP	0.005%	88.325%
3233	TECH MAHINDRA L	0.005%	88.331%
3234	HANESBRANDS INC COMMON STOCK USD.01	0.005%	88.336%
3235	EAGLE BANCORP INC COMMON STOCK USD.01	0.005%	88.342%
3236	RPC INC COMMON STOCK USD.1	0.005%	88.347%
3237	SCHRODERS PLC	0.005%	88.353%
3238	COMPUTER MODELL	0.005%	88.358%
3239	AQUA AMERICA INC COMMON STOCK USD.5	0.005%	88.364%
3240	NORTHWEST HEALT	0.005%	88.369%
3241	KAMIGUMI CO	0.005%	88.374%
3242	HERSHEY FOODS C	0.005%	88.380%
3243	GPO FIN BANORTE	0.005%	88.385%
3244	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	88.391%
3245	WISTRON CORP	0.005%	88.396%
3246	TOKUYAMA CORP	0.005%	88.402%
3247	JAMES HARDIE IN	0.005%	88.407%
3248	SAIA INC COMMON STOCK USD.001	0.005%	88.412%
3249	ASICS CORP	0.005%	88.418%
3250	STEPAN CO COMMON STOCK USD1.0	0.005%	88.423%
3251	T&D HOLDINGS IN	0.005%	88.429%
3252	GRIFOLS SA	0.005%	88.434%
3253	ADARO ENERGY TB	0.005%	88.439%
3254	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	88.445%
3255	HERA	0.005%	88.450%
3256	TRANSUNION COMMON STOCK USD.01	0.005%	88.456%
3257	DRIL QUIP INC	0.005%	88.461%
3258	BT GROUP PLC SPON ADR ADR	0.005%	88.466%
3259	KOREA INVESTMEN	0.005%	88.472%
3260	ARMSTRONG WORLD	0.005%	88.477%
3261	AMCOR LIMITED	0.005%	88.483%
3262	CEMBRA MONEY BA	0.005%	88.488%
3263	MERCK & CO INC	0.005%	88.493%
3264	WESTERN UNION CO COMMON STOCK USD.01	0.005%	88.499%
3265	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.005%	88.504%
3266	KENEDIX REALTY	0.005%	88.510%
3267	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	88.515%
3268	DAINIPPON SCREE	0.005%	88.520%
3269	LLOYD THOMPSON	0.005%	88.526%
3270	BANK OF COMMUNI	0.005%	88.531%
3271	ALLETE INC	0.005%	88.536%
3272	CHINA RAILWAY C	0.005%	88.542%
3273	HSBC USA INC SR UNSECURED 08/20 2.75	0.005%	88.547%
3274	OAO GAZPROM-SPO	0.005%	88.553%
3275	KINGSOFT CORP L	0.005%	88.558%
3276	WADDELL & REED	0.005%	88.563%
3277	AMERIS BANCORP COMMON STOCK USD1.0	0.005%	88.569%
3278	QUBE HOLDINGS L	0.005%	88.574%
3279	GEN COMMUNICATI	0.005%	88.579%
3280	TOKYO TATEMONO	0.005%	88.585%
3281	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.005%	88.590%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.595%
3283	BOLLORE	0.005%	88.601%
3284	REDROW	0.005%	88.606%
3285	INTEGRATED DEVI	0.005%	88.611%
3286	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	88.617%
3287	EUROFINS SCIENT	0.005%	88.622%
3288	GANNETT CO INC COMMON STOCK USD.01	0.005%	88.627%
3289	FIRST FINANCIAL BANCORP COMMON STOCK	0.005%	88.633%
3290	SHUTTERFLY INC	0.005%	88.638%
3291	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.005%	88.643%
3292	SSAB SVENSKT ST	0.005%	88.648%
3293	ASSOCIATED BRIT	0.005%	88.654%
3294	JD.COM INC ADR ADR USD.00002	0.005%	88.659%
3295	ATMOS ENERGY CO	0.005%	88.664%
3296	NAVISTAR INTL C	0.005%	88.670%
3297	DASSAULT SYSTEM	0.005%	88.675%
3298	RICOH CO	0.005%	88.680%
3299	KINGFISHER PLC	0.005%	88.686%
3300	NOK CORP	0.005%	88.691%
3301	AAR CORP	0.005%	88.696%
3302	COSCO PACIFIC	0.005%	88.701%
3303	CAIRN ENERGY PL	0.005%	88.707%
3304	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.005%	88.712%
3305	TIVO CORP COMMON STOCK USD.001	0.005%	88.717%
3306	TESSENDERLO CHE	0.005%	88.722%
3307	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.005%	88.728%
3308	DUERR AG	0.005%	88.733%
3309	VOLVO AB	0.005%	88.738%
3310	TAKASHIMAYA CO	0.005%	88.744%
3311	BRITISH SKY BRO	0.005%	88.749%
3312	KEWPIE CORP	0.005%	88.754%
3313	RED HAT INC COMMON STOCK USD.0001	0.005%	88.759%
3314	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.005%	88.765%
3315	SOJITZ CORP COM	0.005%	88.770%
3316	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	88.775%
3317	CSR LIMITED	0.005%	88.780%
3318	NETGEAR INC COMMON STOCK USD.001	0.005%	88.786%
3319	UGI CORP COMMON STOCK	0.005%	88.791%
3320	EASYJET	0.005%	88.796%
3321	WESBANCO INC COMMON STOCK USD2.0833	0.005%	88.801%
3322	KYUDENKO CORP	0.005%	88.807%
3323	ZHUZHOU CSR TIM	0.005%	88.812%
3324	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	88.817%
3325	ESTACIO PARTICI	0.005%	88.822%
3326	HOKUHOKU FINANC	0.005%	88.828%
3327	SUMITOMO OSAKA	0.005%	88.833%
3328	SRC ENERGY INC COMMON STOCK USD.001	0.005%	88.838%
3329	INDUSTRIAL BANK	0.005%	88.843%
3330	VOPAK (KON)	0.005%	88.848%
3331	TURK HAVA YOLLA	0.005%	88.854%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.005%	88.859%
3333	UTD INTERNET AG	0.005%	88.864%
3334	NEWMARKET CORP COMMON STOCK	0.005%	88.869%
3335	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.874%
3336	CJ CORP.	0.005%	88.880%
3337	CITIZEN WATCH C	0.005%	88.885%
3338	LANCASTER COLON	0.005%	88.890%
3339	BANK OF NT BUTT	0.005%	88.895%
3340	ACADIA REALTY TRUST REIT USD.001	0.005%	88.900%
3341	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	88.906%
3342	HYUNDAI ROBOTIC	0.005%	88.911%
3343	GILDEMEISTER AG	0.005%	88.916%
3344	MUELLER WATER P	0.005%	88.921%
3345	SHIN KONG FINL	0.005%	88.926%
3346	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	88.932%
3347	WPG HOLDINGS	0.005%	88.937%
3348	ADELAIDE BRIGHT	0.005%	88.942%
3349	T IS BANKASI	0.005%	88.947%
3350	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	88.952%
3351	INMARSAT PLC	0.005%	88.957%
3352	FAST RETAILING	0.005%	88.963%
3353	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.005%	88.968%
3354	77TH BANK	0.005%	88.973%
3355	COCHLEAR LTD	0.005%	88.978%
3356	SUN ART RETAIL	0.005%	88.983%
3357	VERISIGN	0.005%	88.989%
3358	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.005%	88.994%
3359	IWG PLC	0.005%	88.999%
3360	THALES SA	0.005%	89.004%
3361	Alten	0.005%	89.009%
3362	YAMAZAKI BAKING	0.005%	89.014%
3363	DYNEGY INC COMMON STOCK USD.01	0.005%	89.019%
3364	BHP BILLITON FI	0.005%	89.025%
3365	RENISHAW	0.005%	89.030%
3366	ENN ENERGY HOLD	0.005%	89.035%
3367	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.005%	89.040%
3368	TIME INC COMMON STOCK USD.01	0.005%	89.045%
3369	NIFCO INC	0.005%	89.050%
3370	VONTOBEL HLDGS	0.005%	89.055%
3371	ALSTRIA OFFICE	0.005%	89.061%
3372	ALFA LAVAL AB	0.005%	89.066%
3373	IMERYS SA	0.005%	89.071%
3374	SHIMAMURA CO	0.005%	89.076%
3375	INTERFACE INC COMMON STOCK USD.1	0.005%	89.081%
3376	BUZZI UNICEM SP	0.005%	89.086%
3377	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.005%	89.091%
3378	H&E EQUIPMENT S	0.005%	89.096%
3379	ENDESA S.A.	0.005%	89.102%
3380	MATSON INC COMMON STOCK	0.005%	89.107%
3381	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	89.112%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	MRC GLOBAL INC COMMON STOCK USD.01	0.005%	89.117%
3383	BEIJING CAPITAL	0.005%	89.122%
3384	VALIANT HOLDING	0.005%	89.127%
3385	SAGE GROUP PLC/	0.005%	89.132%
3386	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.005%	89.137%
3387	LEE & MAN PAPER	0.005%	89.142%
3388	LOGITECH INTERN	0.005%	89.147%
3389	NABTESCO CORP	0.005%	89.152%
3390	AMER NATL INS	0.005%	89.157%
3391	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.005%	89.163%
3392	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.005%	89.168%
3393	MTR CORP	0.005%	89.173%
3394	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.005%	89.178%
3395	DAI NIPPON PRIN	0.005%	89.183%
3396	BANKIA SA	0.005%	89.188%
3397	COMFORT SYSTEMS	0.005%	89.193%
3398	TOYODA GOSEI	0.005%	89.198%
3399	FORWARD AIR COR	0.005%	89.203%
3400	DSW INC CLASS A COMMON STOCK	0.005%	89.208%
3401	ASHIKAGA HOLDIN	0.005%	89.213%
3402	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	89.218%
3403	TOPPAN PRINTING	0.005%	89.223%
3404	CRANSWICK	0.005%	89.228%
3405	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	89.233%
3406	SUEZ ENVIRONMEN	0.005%	89.238%
3407	CUBIC CORP COMMON STOCK	0.005%	89.244%
3408	SHIZUOKA BANK	0.005%	89.249%
3409	STAG INDUSTRIAL INC REIT USD.01	0.005%	89.254%
3410	OUTFRONT MEDIA INC REIT USD.01	0.005%	89.259%
3411	NUVASIVE INC COMMON STOCK USD.001	0.005%	89.264%
3412	RIGHTMOVE GROUP	0.005%	89.269%
3413	MSA SAFETY INC COMMON STOCK	0.005%	89.274%
3414	NEXTEER AUTOMOT	0.005%	89.279%
3415	DHX MEDIA LTD	0.005%	89.284%
3416	ZIJIN MINING GR	0.005%	89.289%
3417	NORMA GROUP AG	0.005%	89.294%
3418	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	89.299%
3419	UNIQA INSURANCE	0.005%	89.304%
3420	THK CO	0.005%	89.309%
3421	ATLAS COPCO AB	0.005%	89.314%
3422	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	89.319%
3423	MMI HOLDINGS LT	0.005%	89.324%
3424	MIRACA HOLDIN	0.005%	89.329%
3425	NIBE INDUSTRIER	0.005%	89.334%
3426	VAKRANGEE LTD	0.005%	89.339%
3427	ORIENTAL LAND C	0.005%	89.344%
3428	SEGA SAMMY HOLD	0.005%	89.349%
3429	LIQUOR STORES N	0.005%	89.354%
3430	SEMPRA ENERGY	0.005%	89.359%
3431	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	89.364%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	AENA SA	0.005%	89.368%
3433	JAPAN AIRLINES	0.005%	89.373%
3434	AVX CORP COMMON STOCK USD.01	0.005%	89.378%
3435	FISHER & PAYKEL	0.005%	89.383%
3436	BNK FINANCIAL G	0.005%	89.388%
3437	MR PRICE GROUP	0.005%	89.393%
3438	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.005%	89.398%
3439	VALMET CORP	0.005%	89.403%
3440	PETRONET LNG LT	0.005%	89.408%
3441	SCIENTIFIC GAME	0.005%	89.413%
3442	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.005%	89.418%
3443	THOMAS COOK GRO	0.005%	89.423%
3444	CHONGQING RURAL	0.005%	89.428%
3445	CRH (DUBLIN)	0.005%	89.433%
3446	SUL AMERICA SA	0.005%	89.438%
3447	WASHINGTON REIT REIT USD.01	0.005%	89.443%
3448	MAPLETREE COMME	0.005%	89.448%
3449	SAMSUNG SECS CO	0.005%	89.453%
3450	JOHNSON ELECTRI	0.005%	89.458%
3451	BILFINGER BERGE	0.005%	89.462%
3452	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	89.467%
3453	GMS INC COMMON STOCK USD.01	0.005%	89.472%
3454	SCRIPPS NETWORK	0.005%	89.477%
3455	GVC HOLDINGS PL	0.005%	89.482%
3456	SONIC HEALTHCAR	0.005%	89.487%
3457	MASIMO CORP COMMON STOCK USD.001	0.005%	89.492%
3458	KROTON EDUCACIO	0.005%	89.497%
3459	SECURITAS	0.005%	89.502%
3460	CENTURY TOKYO	0.005%	89.507%
3461	PLANTRONICS INC COMMON STOCK USD.01	0.005%	89.512%
3462	NEX GROUP PLC	0.005%	89.517%
3463	HACHIJUNI BANK	0.005%	89.521%
3464	TERUMO CORP	0.005%	89.526%
3465	A.P. MOLLER-MAE	0.005%	89.531%
3466	FIRM CAPITAL MO	0.005%	89.536%
3467	LENDINGCLUB CORP COMMON STOCK USD.01	0.005%	89.541%
3468	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	89.546%
3469	KONECRANES O	0.005%	89.551%
3470	IBIDEN CO	0.005%	89.556%
3471	PENTA OCEAN CON	0.005%	89.560%
3472	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.005%	89.565%
3473	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	89.570%
3474	BIRD CONSTRUCTI	0.005%	89.575%
3475	LIC HOUSING FIN	0.005%	89.580%
3476	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.005%	89.585%
3477	EUROCOMMERCIAL	0.005%	89.590%
3478	WILMAR INTERL L	0.005%	89.595%
3479	RADIAN GROUP	0.005%	89.599%
3480	HK & CHINA GAS	0.005%	89.604%
3481	K'S HOLDINGS	0.005%	89.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.005%	89.614%
3483	MDU RES GROUP I	0.005%	89.619%
3484	ABB LTD SPON ADR ADR	0.005%	89.624%
3485	PCCW LIMITED	0.005%	89.628%
3486	HENKEL KGAA-PRE	0.005%	89.633%
3487	COM HEM HLDG AB	0.005%	89.638%
3488	H. LUNDBECK A/S	0.005%	89.643%
3489	HECLA MINING CO	0.005%	89.648%
3490	ACCO BRANDS CORP COMMON STOCK USD.01	0.005%	89.653%
3491	Rural Electrifi	0.005%	89.658%
3492	OPEN HOUSE CO L	0.005%	89.662%
3493	KOITO MFG CO	0.005%	89.667%
3494	ARCBEST CORP COMMON STOCK USD.01	0.005%	89.672%
3495	WHITEHAVEN COAL	0.005%	89.677%
3496	AT HOME GROUP INC COMMON STOCK USD.01	0.005%	89.682%
3497	FRANSHION PROPE	0.005%	89.686%
3498	HOPEWELL HLDGS	0.005%	89.691%
3499	N B T BANCORP INC COMMON STOCK USD.01	0.005%	89.696%
3500	BENCHMARK ELECT	0.005%	89.701%
3501	TOYO TIRE & RUB	0.005%	89.706%
3502	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	89.711%
3503	SMC CORP	0.005%	89.715%
3504	ZHONGSHENG GROU	0.005%	89.720%
3505	CALLAWAY GOLF C	0.005%	89.725%
3506	JAPAN STEEL WOR	0.005%	89.730%
3507	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	89.735%
3508	BELIMO HOLDING	0.005%	89.739%
3509	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	89.744%
3510	ALTRAN TECHNOLO	0.005%	89.749%
3511	MOBILE MINI INC COMMON STOCK USD.01	0.005%	89.754%
3512	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	89.758%
3513	UNILEVER NV	0.005%	89.763%
3514	NOLATO AB	0.005%	89.768%
3515	GREGGS PLC	0.005%	89.773%
3516	YUANTA FINL HOL	0.005%	89.778%
3517	CELLTRION INC K	0.005%	89.782%
3518	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.005%	89.787%
3519	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.005%	89.792%
3520	SILICON LABORAT	0.005%	89.797%
3521	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.005%	89.801%
3522	Denison Mines C	0.005%	89.806%
3523	FAR EAST TEXTIL	0.005%	89.811%
3524	RUMO SA	0.005%	89.815%
3525	BAIC MOTOR CORP	0.005%	89.820%
3526	ELEMENTIS (1998	0.005%	89.825%
3527	GLUSKIN SHEFF &	0.005%	89.830%
3528	METSA BOARD	0.005%	89.834%
3529	SHENZHEN INTERN	0.005%	89.839%
3530	FLS INDUSTRIES	0.005%	89.844%
3531	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	89.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	89.853%
3533	NILFISK HOLDING	0.005%	89.858%
3534	PROTO LABS INC COMMON STOCK USD.001	0.005%	89.863%
3535	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	89.868%
3536	SHINSEI BANK	0.005%	89.872%
3537	MAEDA CORP	0.005%	89.877%
3538	SHINSEGAE DEPT	0.005%	89.882%
3539	TRIUMPH GROUP I	0.005%	89.886%
3540	ULTRAPAR PARTIC	0.005%	89.891%
3541	SNAM SPA	0.005%	89.896%
3542	NTT DATA	0.005%	89.900%
3543	PIZZA PIZZA ROY	0.005%	89.905%
3544	NIPPON KAYAKU C	0.005%	89.910%
3545	SOUTH32 ADR ADR	0.005%	89.914%
3546	KORIAN	0.005%	89.919%
3547	KAWASAKI KISEN	0.005%	89.924%
3548	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	89.929%
3549	POWER ASSETS HO	0.005%	89.933%
3550	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	89.938%
3551	ENI	0.005%	89.943%
3552	WGL HOLDINGS INC COMMON STOCK	0.005%	89.947%
3553	PICC PROPERTY &	0.005%	89.952%
3554	HANG LUNG PROPE	0.005%	89.956%
3555	POU CHEN	0.005%	89.961%
3556	BANK OF GEORGIA	0.005%	89.966%
3557	BOYD GAMING COR	0.005%	89.970%
3558	KUBOTA CORP	0.005%	89.975%
3559	CHARTER HALL GR	0.005%	89.980%
3560	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.005%	89.984%
3561	GS YUASA CORP	0.005%	89.989%
3562	GRAFTON GROUP P	0.005%	89.994%
3563	KEMIRA OY	0.005%	89.998%
3564	MERITZ SECURITI	0.005%	90.003%
3565	INNOSPEC INC COMMON STOCK USD.01	0.005%	90.007%
3566	GASLOG LTD	0.005%	90.012%
3567	TATA MOTORS LTD	0.005%	90.017%
3568	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	90.021%
3569	HANNOVER RUECKV	0.005%	90.026%
3570	CREST NICHOLSON	0.005%	90.031%
3571	SPIN MASTER COR	0.005%	90.035%
3572	TS TECH CO.LTD	0.005%	90.040%
3573	AKBANK TAS	0.005%	90.044%
3574	NOF CORP	0.005%	90.049%
3575	SHOWA SHELL SEK	0.005%	90.053%
3576	TIETO CORP OYJ	0.005%	90.058%
3577	INTERCONTINENTAL HOTELS ADR ADR	0.005%	90.063%
3578	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	90.067%
3579	WINBOND ELECTRO	0.005%	90.072%
3580	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.005%	90.076%
3581	POOL CORP COMMON STOCK USD.001	0.005%	90.081%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	MARINE HARVEST	0.005%	90.085%
3583	ABERCROMBIE & F	0.005%	90.090%
3584	EXELIXIS INC	0.005%	90.095%
3585	CIPLA LTD	0.005%	90.099%
3586	PRA GROUP INC COMMON STOCK USD.01	0.005%	90.104%
3587	HIROSHIMA BANK	0.005%	90.108%
3588	CALGON CARBON C	0.005%	90.113%
3589	IMCD GROUP NV	0.005%	90.117%
3590	SCHWEITZER-MAUD	0.005%	90.122%
3591	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	90.126%
3592	TAISHIN FINANCI	0.005%	90.131%
3593	NOVANTA INC COMMON STOCK	0.005%	90.136%
3594	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	90.140%
3595	ARROW ELECTRONI	0.005%	90.145%
3596	ADMIRAL GROUP	0.005%	90.149%
3597	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.005%	90.154%
3598	CHINA LODGING GROUP SPON ADS ADR	0.005%	90.158%
3599	HAITIAN INTL HL	0.005%	90.163%
3600	DIODES INC COMMON STOCK USD.667	0.005%	90.167%
3601	TOPCON CORPORAT	0.005%	90.172%
3602	NAGACORP LTD	0.005%	90.176%
3603	TESLA INC COMMON STOCK USD.001	0.005%	90.181%
3604	METHODE ELEC IN	0.005%	90.185%
3605	INDIVIOR PLC	0.005%	90.190%
3606	DIPLOMA (NEW)	0.005%	90.195%
3607	ISS A/S	0.005%	90.199%
3608	KAMAN CORP COMMON STOCK USD1.0	0.005%	90.204%
3609	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	90.208%
3610	SSP GROUP PLC	0.005%	90.213%
3611	KB FINANCIAL GR	0.005%	90.217%
3612	IROBOT CORP	0.005%	90.222%
3613	EBIX INC COMMON STOCK USD.1	0.005%	90.226%
3614	ALEXANDER + BALDWIN INC REIT	0.005%	90.231%
3615	KINGBOARD LAMIN	0.004%	90.235%
3616	ADVANSIX INC COMMON STOCK USD.01	0.004%	90.240%
3617	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.004%	90.244%
3618	DELTA ELECTRONI	0.004%	90.249%
3619	TOYOBO CO	0.004%	90.253%
3620	BOFI HOLDING INC COMMON STOCK USD.01	0.004%	90.258%
3621	MAGELLAN AEROSP	0.004%	90.262%
3622	EMPRESAS CMPC S	0.004%	90.267%
3623	CHART INDUSTRIE	0.004%	90.271%
3624	CORE LABORATORI	0.004%	90.275%
3625	REXFORD INDUSTR	0.004%	90.280%
3626	LEXINGTON REALTY TRUST REIT USD.0001	0.004%	90.284%
3627	SIDERURGICA NAC	0.004%	90.289%
3628	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.004%	90.293%
3629	ASIA CEMENT	0.004%	90.298%
3630	SLEEP NUMBER CORP COMMON STOCK USD.01	0.004%	90.302%
3631	FUTURE LAND DEV	0.004%	90.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	XPERI CORP COMMON STOCK USD.001	0.004%	90.311%
3633	PSP SWISS PROPE	0.004%	90.316%
3634	BERKSHIRE HAT E	0.004%	90.320%
3635	MARUHA NICHIRO	0.004%	90.325%
3636	NISOURCE INC	0.004%	90.329%
3637	COCA-COLA BOTTL	0.004%	90.334%
3638	ACORDA THERAPEU	0.004%	90.338%
3639	OXFORD INDUSTRI	0.004%	90.342%
3640	BANCA MEDIOLANU	0.004%	90.347%
3641	SAWAI PHARM CO	0.004%	90.351%
3642	PINNACLE WEST CAPITAL COMMON STOCK	0.004%	90.356%
3643	TAIYO YUDEN CO	0.004%	90.360%
3644	AXIS BANK	0.004%	90.365%
3645	HUANENG RENEWAB	0.004%	90.369%
3646	FORBO HLDG	0.004%	90.374%
3647	ANGLOVAAL MININ	0.004%	90.378%
3648	HISPANIA ACTIVO	0.004%	90.382%
3649	MEDIASET ESPANA	0.004%	90.387%
3650	YTL CORP	0.004%	90.391%
3651	CHIBA BANK	0.004%	90.396%
3652	NORDSTROM INC COMMON STOCK	0.004%	90.400%
3653	PACIFIC GAS & E	0.004%	90.405%
3654	ORION CORP	0.004%	90.409%
3655	SYNTHOMER PLC	0.004%	90.413%
3656	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.004%	90.418%
3657	YANZHOU COAL MI	0.004%	90.422%
3658	SFS GROUP AG	0.004%	90.427%
3659	PENNON GROUP	0.004%	90.431%
3660	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	90.435%
3661	BOB EVANS FARMS	0.004%	90.440%
3662	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	90.444%
3663	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.449%
3664	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.004%	90.453%
3665	MEDICLINIC INTE	0.004%	90.457%
3666	CIELO SA	0.004%	90.462%
3667	LEGEND HOLDINGS	0.004%	90.466%
3668	PEAB AB	0.004%	90.471%
3669	NIPPON KONPO UN	0.004%	90.475%
3670	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	90.479%
3671	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.004%	90.484%
3672	CRAY INC COMMON STOCK USD.01	0.004%	90.488%
3673	AMBU A/S	0.004%	90.492%
3674	THIRD POINT REI	0.004%	90.497%
3675	AEROVIRONMENT I	0.004%	90.501%
3676	ZILLOW GROUP INC C COMMON STOCK	0.004%	90.506%
3677	KCC CORP	0.004%	90.510%
3678	CORE-MARK HLDG	0.004%	90.514%
3679	MULTI COLOR CORP COMMON STOCK	0.004%	90.519%
3680	ADEKA CORPORATI	0.004%	90.523%
3681	NIPPON LIGHT ME	0.004%	90.527%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	GENTHERM INC COMMON STOCK	0.004%	90.532%
3683	MABUCHI MOTOR C	0.004%	90.536%
3684	DRAX GROUP PLC	0.004%	90.540%
3685	REALPAGE INC COMMON STOCK USD.001	0.004%	90.545%
3686	MAPLETREE INDUS	0.004%	90.549%
3687	RENGO CO	0.004%	90.553%
3688	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.004%	90.558%
3689	ENDO INTERNATIO	0.004%	90.562%
3690	SUEDZUCKER AG	0.004%	90.566%
3691	SKY CITY	0.004%	90.571%
3692	JIANGXI COPPER	0.004%	90.575%
3693	FINECOBANK BANC	0.004%	90.579%
3694	SUMCO CORPORATI	0.004%	90.584%
3695	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	90.588%
3696	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.004%	90.592%
3697	GALLIFORD TRY P	0.004%	90.597%
3698	CANWEL BUILDING	0.004%	90.601%
3699	EULER & HERMES	0.004%	90.605%
3700	GOME ELECTRICAL	0.004%	90.610%
3701	MANDO CORPORATI	0.004%	90.614%
3702	HEICO CORP CLASS A COMMON STOCK USD.01	0.004%	90.618%
3703	GREAT PLAINS ENERGY INC COMMON STOCK	0.004%	90.622%
3704	PETROFAC LTD	0.004%	90.627%
3705	DOMINO S PIZZA INC COMMON STOCK USD.01	0.004%	90.631%
3706	S-OIL CORPORATI	0.004%	90.635%
3707	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	90.640%
3708	BREWIN DOLPHIN	0.004%	90.644%
3709	SURUGA BANK	0.004%	90.648%
3710	HARSCO CORP	0.004%	90.652%
3711	AEON FINANCIAL	0.004%	90.657%
3712	INVESTA OFFICE	0.004%	90.661%
3713	JM AB	0.004%	90.665%
3714	KOREAN AIR LINE	0.004%	90.670%
3715	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.674%
3716	SAN IN GODO BAN	0.004%	90.678%
3717	MACK CALI REALTY CORP REIT USD.01	0.004%	90.682%
3718	LONDOMETRIC PR	0.004%	90.687%
3719	BRIGGS & STRATT	0.004%	90.691%
3720	OM ASSET MANAGE	0.004%	90.695%
3721	BANCFIRST CORP	0.004%	90.699%
3722	NIPPON ACCOMMOD	0.004%	90.704%
3723	S + T BANCORP INC COMMON STOCK USD2.5	0.004%	90.708%
3724	ENTEL EMP NAC T	0.004%	90.712%
3725	FUJITSU GENERAL	0.004%	90.716%
3726	CHINA INSURANCE	0.004%	90.721%
3727	SIMCORP A/S	0.004%	90.725%
3728	KEIHAN ELECTRIC	0.004%	90.729%
3729	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.004%	90.733%
3730	SUPER GROUP	0.004%	90.738%
3731	CHINA PACIFIC I	0.004%	90.742%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	KAJIMA CORP	0.004%	90.746%
3733	DIXONS CARPHONE	0.004%	90.750%
3734	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.004%	90.755%
3735	FED SIGNAL CORP	0.004%	90.759%
3736	HITACHI CAPITAL	0.004%	90.763%
3737	AUTO TRADER GRO	0.004%	90.767%
3738	NEXITY	0.004%	90.772%
3739	UNIBET GROUP PL	0.004%	90.776%
3740	CHINA MINSHENG	0.004%	90.780%
3741	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	90.784%
3742	CHICO'S FAS INC	0.004%	90.788%
3743	ACTUANT CORP A COMMON STOCK USD.2	0.004%	90.793%
3744	BK OF KYOTO	0.004%	90.797%
3745	TOKYO GAS CO	0.004%	90.801%
3746	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	90.805%
3747	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	90.810%
3748	ALUMINIUM CORP	0.004%	90.814%
3749	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	90.818%
3750	POWERTECH TECHN	0.004%	90.822%
3751	STEELCASE INC	0.004%	90.826%
3752	TRAVIS PERKINS	0.004%	90.831%
3753	MODERN TIMES GR	0.004%	90.835%
3754	SJM HOLDINGS LT	0.004%	90.839%
3755	WERELDHAVE NV	0.004%	90.843%
3756	WABASH NATIONAL	0.004%	90.847%
3757	JAPAN EXCHANGE	0.004%	90.852%
3758	KOREA LIFE INSU	0.004%	90.856%
3759	CASIO COMPUTER	0.004%	90.860%
3760	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	90.864%
3761	JSE LTD	0.004%	90.868%
3762	NUFARM	0.004%	90.873%
3763	BYD ELECTRONIC	0.004%	90.877%
3764	1ST SOURCE CORP COMMON STOCK	0.004%	90.881%
3765	TORO CO	0.004%	90.885%
3766	CSRA INC COMMON STOCK USD.001	0.004%	90.889%
3767	CHINA HONGQIAO	0.004%	90.893%
3768	SHIONOGI & CO	0.004%	90.898%
3769	DET N O A	0.004%	90.902%
3770	MACRONIX INTERN	0.004%	90.906%
3771	NISHI-NIPPON FI	0.004%	90.910%
3772	WETHERSPOON (J.	0.004%	90.914%
3773	PRIMARY HEALTH	0.004%	90.918%
3774	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	90.923%
3775	BROOKS AUTOMATI	0.004%	90.927%
3776	SHANGHAI INDL	0.004%	90.931%
3777	BEKAERT SA	0.004%	90.935%
3778	GRUPO AEROPORTUARIO SUR ADR ADR	0.004%	90.939%
3779	OCI COMPANY LTD	0.004%	90.943%
3780	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	90.948%
3781	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.004%	90.952%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	BHP BILLITON LTD SPON ADR ADR	0.004%	90.956%
3783	SELECT INCOME REIT REIT USD.01	0.004%	90.960%
3784	ANALOGIC CORP	0.004%	90.964%
3785	WH SMITH PLC	0.004%	90.968%
3786	CHUGOKU BANK	0.004%	90.972%
3787	THAI OIL PCL-FR	0.004%	90.977%
3788	IYO BANK	0.004%	90.981%
3789	CENCOSUD SA	0.004%	90.985%
3790	USHIO INC	0.004%	90.989%
3791	DORMA+KABA HOLD	0.004%	90.993%
3792	ONE GAS INC COMMON STOCK	0.004%	90.997%
3793	MURPHY OIL CORP SR UNSECURED 06/22 4	0.004%	91.001%
3794	INVINCIBLE INVE	0.004%	91.005%
3795	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.004%	91.010%
3796	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.014%
3797	CCR SA	0.004%	91.018%
3798	KYUSHU FINANCA	0.004%	91.022%
3799	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.004%	91.026%
3800	AXIATA GROUP	0.004%	91.030%
3801	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.004%	91.034%
3802	QUARTERHILL INC	0.004%	91.038%
3803	GEA GROUP AG	0.004%	91.042%
3804	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	91.046%
3805	SANTEN PHARM CO	0.004%	91.051%
3806	IIDA GROUP HOLD	0.004%	91.055%
3807	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.004%	91.059%
3808	IMPALA PLATINUM	0.004%	91.063%
3809	KYOWA EXEO CORP	0.004%	91.067%
3810	STANLEY ELECTRI	0.004%	91.071%
3811	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.004%	91.075%
3812	HITACHI CHEMICA	0.004%	91.079%
3813	DGB FINANCIAL G	0.004%	91.083%
3814	CORBION NV	0.004%	91.087%
3815	BOSSARD HOLDING	0.004%	91.091%
3816	CALIFORNIA WATE	0.004%	91.095%
3817	UNIVERSAL CORP	0.004%	91.099%
3818	MORI HILLS REIT	0.004%	91.103%
3819	SYNAPTICS INC COMMON STOCK USD.001	0.004%	91.108%
3820	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	91.112%
3821	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	91.116%
3822	CHINA AIRLINES	0.004%	91.120%
3823	CINEWORLD GROUP	0.004%	91.124%
3824	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	91.128%
3825	ISRAEL DISCOUNT	0.004%	91.132%
3826	TAL EDUCATION GROUP ADR ADR	0.004%	91.136%
3827	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	91.140%
3828	VISCOFAN SA	0.004%	91.144%
3829	ELIOR	0.004%	91.148%
3830	BLACKPEARL RESO	0.004%	91.152%
3831	SULZER AG	0.004%	91.156%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	GREENCORE GROUP	0.004%	91.160%
3833	BANCA POPOLARE	0.004%	91.164%
3834	ASTEC INDUSTRIE	0.004%	91.168%
3835	KT & G	0.004%	91.172%
3836	DA OFFICE INV C	0.004%	91.176%
3837	BUREAU VERITAS	0.004%	91.180%
3838	AYALA CORP	0.004%	91.184%
3839	YANGARRA RESOUR	0.004%	91.188%
3840	AEDIFICA	0.004%	91.192%
3841	AIMIA INC	0.004%	91.196%
3842	ST MODWEN PROPS	0.004%	91.201%
3843	TUTOR PERINI CORP COMMON STOCK USD1.0	0.004%	91.205%
3844	CASTELLUM AB NE	0.004%	91.209%
3845	SCHOLASTIC CORP	0.004%	91.213%
3846	STATE BK OF IND	0.004%	91.217%
3847	ERAMET	0.004%	91.221%
3848	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	91.225%
3849	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	91.229%
3850	MEDIBANK PVT LT	0.004%	91.233%
3851	FACTSET RESEARC	0.004%	91.237%
3852	TAMARACK VALLEY	0.004%	91.241%
3853	PREMIER INC CLASS A COMMON STOCK USD.01	0.004%	91.245%
3854	COMPUTERSHARE L	0.004%	91.249%
3855	WAREHOUSES DE P	0.004%	91.253%
3856	HYUNDAI DEVELOP	0.004%	91.257%
3857	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	91.261%
3858	PARK NATIONAL CORP COMMON STOCK	0.004%	91.265%
3859	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.004%	91.269%
3860	ENERGIAS DE POR	0.004%	91.273%
3861	GROUPE FNAC	0.004%	91.277%
3862	FRONTIER REIT	0.004%	91.281%
3863	NISHIMATSU CONS	0.004%	91.285%
3864	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	91.289%
3865	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	91.293%
3866	INGEVITY CORP COMMON STOCK USD.01	0.004%	91.297%
3867	LUK FOOK HOLDIN	0.004%	91.301%
3868	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	91.305%
3869	MITSUBISHI LOGI	0.004%	91.309%
3870	FLETCHER BUILDI	0.004%	91.313%
3871	SPIE SA	0.004%	91.316%
3872	RECORDATI SPA	0.004%	91.320%
3873	EURONEXT NV	0.004%	91.324%
3874	KNOWLES CORP COMMON STOCK USD.01	0.004%	91.328%
3875	ASSURA PLC	0.004%	91.332%
3876	KANSAI ELEC POW	0.004%	91.336%
3877	FUCHS PETROLUB	0.004%	91.340%
3878	NTT DOCOMO INC SPON ADR ADR	0.004%	91.344%
3879	AMMB HOLDINGS B	0.004%	91.348%
3880	TAURON POLSKA E	0.004%	91.352%
3881	CHINA CINDA ASS	0.004%	91.356%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	91.360%
3883	LEND LEASE CORP	0.004%	91.364%
3884	SIG	0.004%	91.368%
3885	IJM CORP BERHAD	0.004%	91.372%
3886	GLORY	0.004%	91.376%
3887	HIGH LINER FOOD	0.004%	91.380%
3888	LOGITECH INTERN	0.004%	91.384%
3889	INVENTEC CORP	0.004%	91.388%
3890	SHENZHEN INVEST	0.004%	91.392%
3891	MEGMILK SNOW BR	0.004%	91.396%
3892	CHANG HWA COMME	0.004%	91.399%
3893	NIPPON SUISAN	0.004%	91.403%
3894	MCGRATH RENTCORP COMMON STOCK	0.004%	91.407%
3895	AIR NEW ZEALAND	0.004%	91.411%
3896	BANREGIO GRUPO	0.004%	91.415%
3897	AZZ INC COMMON STOCK USD1.0	0.004%	91.419%
3898	SIAS SPA	0.004%	91.423%
3899	ASHMORE GROUP	0.004%	91.427%
3900	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	91.431%
3901	NIPPON SHOKUBAI	0.004%	91.435%
3902	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	91.439%
3903	SARTORIUS AG-VO	0.004%	91.443%
3904	GOLDEN AGRI RES	0.004%	91.446%
3905	K-REIT ASIA	0.004%	91.450%
3906	NOVATEK MICROEL	0.004%	91.454%
3907	FIRST BANCORP/NC COMMON STOCK	0.004%	91.458%
3908	GRASIM INDUSTRI	0.004%	91.462%
3909	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.004%	91.466%
3910	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	91.470%
3911	QINETIQ GROUP P	0.004%	91.474%
3912	TAIYO NIPPON SA	0.004%	91.478%
3913	MACQUARIE ATLAS	0.004%	91.482%
3914	RAKUTEN INC	0.004%	91.486%
3915	WEST JAPAN RAIL	0.004%	91.489%
3916	MAEDA ROAD CONS	0.004%	91.493%
3917	HULIC REIT INC	0.004%	91.497%
3918	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.501%
3919	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	91.505%
3920	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	91.509%
3921	CYRELA BRAZIL R	0.004%	91.513%
3922	ACCTON	0.004%	91.517%
3923	BENESSE CORP	0.004%	91.520%
3924	PFEIFFER VAC TE	0.004%	91.524%
3925	FORMOSA PLASTIC	0.004%	91.528%
3926	SENIOR PLC	0.004%	91.532%
3927	GPO FIN INBURSA	0.004%	91.536%
3928	NIPPON PAINT CO	0.004%	91.540%
3929	VALE SA SP ADR ADR	0.004%	91.544%
3930	OKUMA CORP	0.004%	91.548%
3931	DON QUIJOTE	0.004%	91.551%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	JAPAN LOGISTICS	0.004%	91.555%
3933	LANCASHIRE HLDG	0.004%	91.559%
3934	MAPLETREE LOGIS	0.004%	91.563%
3935	DEUTSCHE PFANDB	0.004%	91.567%
3936	GENTING MALAYSI	0.004%	91.571%
3937	ROLLINS INC	0.004%	91.575%
3938	ALSEA SAB DE CV	0.004%	91.578%
3939	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.004%	91.582%
3940	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	91.586%
3941	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	91.590%
3942	GAIL INDIA LTD	0.004%	91.594%
3943	AGREE REALTY CORP REIT USD.0001	0.004%	91.598%
3944	AMC NETWORKS INC A COMMON STOCK	0.004%	91.601%
3945	AEROPORTS DE PA	0.004%	91.605%
3946	CHINA RESOURCES	0.004%	91.609%
3947	TREX COMPANY INC COMMON STOCK USD.01	0.004%	91.613%
3948	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	91.617%
3949	SILTRONIC AG	0.004%	91.620%
3950	LTC PROPERTIES	0.004%	91.624%
3951	USIMINAS USI SD	0.004%	91.628%
3952	CANOPY GROWTH C	0.004%	91.632%
3953	FAR EAST HORIZO	0.004%	91.636%
3954	YUEXIU PROPERTY	0.004%	91.640%
3955	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	91.643%
3956	NAGOYA RAILROAD	0.004%	91.647%
3957	NIPPON GAS CO L	0.004%	91.651%
3958	ICA GRUPPEN AB	0.004%	91.655%
3959	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	91.659%
3960	POWER INTEGRATI	0.004%	91.662%
3961	KUEHNE & NAGEL	0.004%	91.666%
3962	SUN TV NETWORK	0.004%	91.670%
3963	CAP SA	0.004%	91.674%
3964	OSI SYSTEMS INC	0.004%	91.677%
3965	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	91.681%
3966	EXPONENT INC COMMON STOCK USD.001	0.004%	91.685%
3967	MICHAEL PAGE IN	0.004%	91.689%
3968	SYDBANK	0.004%	91.693%
3969	CAVIUM INC COMMON STOCK USD.001	0.004%	91.696%
3970	HAZAMA CORP(NEW	0.004%	91.700%
3971	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	91.704%
3972	SIHUAN PHARMACE	0.004%	91.708%
3973	CHINA DEVELOPME	0.004%	91.712%
3974	MOBIMO HLDG AG	0.004%	91.715%
3975	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.004%	91.719%
3976	ERG SPA	0.004%	91.723%
3977	FOMENTO ECON ME	0.004%	91.727%
3978	PROSIEBENSAT.1	0.004%	91.730%
3979	ADVANCED	0.004%	91.734%
3980	GENUS PLC	0.004%	91.738%
3981	DRILLISCH AG	0.004%	91.742%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	NISSAN CHEMICAL	0.004%	91.745%
3983	CHIPOTLE MEXICA	0.004%	91.749%
3984	NOS SGPS	0.004%	91.753%
3985	ALLEGION PLC	0.004%	91.757%
3986	SAMSUNG HEAVY	0.004%	91.760%
3987	AES CORP COMMON STOCK USD.01	0.004%	91.764%
3988	LIBERTY HLDGS	0.004%	91.768%
3989	TAIWAN UNION TE	0.004%	91.772%
3990	TSINGTAO BREWER	0.004%	91.775%
3991	SHRIRAM TRANSP	0.004%	91.779%
3992	APOLLO TYRES	0.004%	91.783%
3993	DEAN FOODS CO COMMON STOCK USD.01	0.004%	91.787%
3994	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.004%	91.790%
3995	DFDS A/S	0.004%	91.794%
3996	HUA NAN FINANCI	0.004%	91.798%
3997	BIG YELLOW GROU	0.004%	91.802%
3998	TOKYU CORP	0.004%	91.805%
3999	TERRENO REALTY CORP REIT USD.01	0.004%	91.809%
4000	HYUNDAI DS,NEW	0.004%	91.813%
4001	COM2US CORPORAT	0.004%	91.817%
4002	WORKSPACE GROUP	0.004%	91.820%
4003	CHESAPEAKE LODG	0.004%	91.824%
4004	TIMBERCREEK FIN	0.004%	91.828%
4005	CHINA LIFE INSURANCE CO ADR ADR	0.004%	91.831%
4006	PAINTED PONY EN	0.004%	91.835%
4007	DAIICHI KOSHO C	0.004%	91.839%
4008	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	91.843%
4009	BADGER METER INC COMMON STOCK USD1.0	0.004%	91.846%
4010	CTS EVENTIM	0.004%	91.850%
4011	BANK MILLENIUM	0.004%	91.854%
4012	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	91.857%
4013	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	91.861%
4014	KONAMI CO	0.004%	91.865%
4015	NOW INC COMMON STOCK USD.01	0.004%	91.869%
4016	COEUR MINING IN	0.004%	91.872%
4017	INSPERITY INC	0.004%	91.876%
4018	AIR CHINA LTD	0.004%	91.880%
4019	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	91.883%
4020	FIVE BELOW COMMON STOCK USD.01	0.004%	91.887%
4021	JD SPORTS FASHI	0.004%	91.891%
4022	GRAY TELEVISION INC COMMON STOCK	0.004%	91.895%
4023	TOKAI TOKYO SEC	0.004%	91.898%
4024	NEOGEN CORP COMMON STOCK USD.16	0.004%	91.902%
4025	NITORI CO LTD	0.004%	91.906%
4026	OSG CORP	0.004%	91.909%
4027	RAMBUS INC	0.004%	91.913%
4028	OGE ENERGY CORP COMMON STOCK USD.01	0.004%	91.917%
4029	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	91.920%
4030	FIRST NATIONAL	0.004%	91.924%
4031	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	91.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	SOHO CHINA LTD	0.004%	91.931%
4033	EMBRAER SA SPON ADR ADR	0.004%	91.935%
4034	NOMURA RESEARCH	0.004%	91.939%
4035	GRAND PACIF PET	0.004%	91.942%
4036	AEON REIT INVES	0.004%	91.946%
4037	WOONGJIN COWAY	0.004%	91.950%
4038	ITV PLC	0.004%	91.953%
4039	DINEQUITY INC	0.004%	91.957%
4040	ELECTRONICS	0.004%	91.961%
4041	CALTEX AUSTRALI	0.004%	91.964%
4042	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	91.968%
4043	SAVILLS PLC	0.004%	91.971%
4044	DEWAN HOUSING F	0.004%	91.975%
4045	AVISTA CORP	0.004%	91.979%
4046	SPIRE INC COMMON STOCK USD1.0	0.004%	91.982%
4047	INTERRENT REAL	0.004%	91.986%
4048	INTERPUMP GROUP	0.004%	91.990%
4049	FUJI OIL CO	0.004%	91.993%
4050	VIAD CORP	0.004%	91.997%
4051	CAPITAL & COUNT	0.004%	92.000%
4052	GRAINCORP LTD	0.004%	92.004%
4053	SIXT AG	0.004%	92.008%
4054	ADTRAN INC	0.004%	92.011%
4055	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	92.015%
4056	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	92.019%
4057	ARVIND LTD	0.004%	92.022%
4058	FORTUNE REIT	0.004%	92.026%
4059	BOBST GROUP AG	0.004%	92.029%
4060	BALKRISHNA INDS	0.004%	92.033%
4061	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	92.037%
4062	SIXT SE PFD	0.004%	92.040%
4063	RICHTER GEDEON	0.004%	92.044%
4064	ORKLA ASA	0.004%	92.047%
4065	INDUS HOLDING A	0.004%	92.051%
4066	TELKOM GROUP LT	0.004%	92.055%
4067	STROER OUT-OF-H	0.004%	92.058%
4068	BRITVIC	0.004%	92.062%
4069	ANDREW PELLER-A	0.004%	92.065%
4070	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.069%
4071	HIKMA PHARMACEU	0.004%	92.073%
4072	FUYO GENERAL LE	0.004%	92.076%
4073	GLOBAL NET LEASE INC REIT USD.01	0.004%	92.080%
4074	TAIWAN PAIHO	0.004%	92.083%
4075	FLEXIUM INTERCO	0.004%	92.087%
4076	SYSMEX CORP	0.004%	92.090%
4077	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.004%	92.094%
4078	CHINA STHN AIRL	0.004%	92.098%
4079	BAJAJ FINANCE L	0.004%	92.101%
4080	UBM PLC	0.004%	92.105%
4081	ALAMO GROUP INC	0.004%	92.108%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	MERLIN ENTERTA	0.004%	92.112%
4083	ACERINOX SA	0.004%	92.115%
4084	WACKER CONSTRU	0.004%	92.119%
4085	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	92.123%
4086	GUANGDONG INVES	0.004%	92.126%
4087	SPORTS DIRECT I	0.004%	92.130%
4088	TPG TELECOM	0.004%	92.133%
4089	DERICHEBOURG	0.004%	92.137%
4090	HAPAG-LLOYD AG	0.004%	92.140%
4091	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	92.144%
4092	SERVICENOW INC COMMON STOCK USD.001	0.004%	92.148%
4093	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	92.151%
4094	AMANO CORPORATI	0.004%	92.155%
4095	EQUATORIAL ENER	0.004%	92.158%
4096	AARHUSKARLSHAMN	0.004%	92.162%
4097	EVA AIRWAYS	0.004%	92.165%
4098	TOWER SEMICONDU	0.004%	92.169%
4099	OLYMPUS OPTICAL	0.004%	92.172%
4100	AKER ASA	0.004%	92.176%
4101	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	92.179%
4102	DREAM UNLIMIITE	0.004%	92.183%
4103	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	92.187%
4104	SEVEN BANK LTD.	0.004%	92.190%
4105	MAPLETREE GREAT	0.004%	92.194%
4106	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	92.197%
4107	TURKIYE VAKIFLA	0.004%	92.201%
4108	SWEDISH MATCH C	0.004%	92.204%
4109	OCI	0.004%	92.208%
4110	NABORS INDUSTRI	0.004%	92.211%
4111	SOCIETE TELEVIS	0.004%	92.215%
4112	NTHN STAR RES L	0.004%	92.218%
4113	HENKEL KGAA-BEA	0.004%	92.222%
4114	SODEXHO ALLIANC	0.004%	92.225%
4115	SINO-AMERICAN S	0.004%	92.229%
4116	TOKAI RIKAI CO	0.004%	92.232%
4117	CHASE CORP COMMON STOCK USD.1	0.004%	92.236%
4118	AOYAMA TRADING	0.004%	92.239%
4119	NIPPON ELEC GLA	0.004%	92.243%
4120	LG INNOTEK CO	0.004%	92.246%
4121	MITSUBISHI MOTO	0.004%	92.250%
4122	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	92.254%
4123	MELCO INTERNATI	0.004%	92.257%
4124	BANCOLOMBIA SA	0.004%	92.261%
4125	PROMOTORA Y OPE	0.004%	92.264%
4126	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.268%
4127	WIRECARD AG	0.004%	92.271%
4128	VIACOM INC SR UNSECURED 12/19 2.75	0.004%	92.275%
4129	APA GROUP	0.004%	92.278%
4130	KOREA ZINC	0.004%	92.282%
4131	ENTERPRISE INNS	0.004%	92.285%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	AUROBINDO PHARM	0.004%	92.289%
4133	DECHRA PHARMA	0.004%	92.292%
4134	LARGAN PRECISIO	0.004%	92.296%
4135	NACHI-FUJIKOSHI	0.004%	92.299%
4136	ARCADIS NV	0.004%	92.303%
4137	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	92.306%
4138	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	92.310%
4139	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.003%	92.313%
4140	MODINE MFG CO	0.003%	92.317%
4141	VODACOM GP-PRPT	0.003%	92.320%
4142	FISSION URANIUM	0.003%	92.324%
4143	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.003%	92.327%
4144	GUARDIAN CAP GR	0.003%	92.331%
4145	INNOVIVA INC COMMON STOCK	0.003%	92.334%
4146	SUNTORY BEVERAG	0.003%	92.338%
4147	NEWS CORP CLASS B COMMON STOCK	0.003%	92.341%
4148	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.003%	92.344%
4149	BANK NEGARA IND	0.003%	92.348%
4150	MASSMART HOLDIN	0.003%	92.351%
4151	ASHOK LEYLAND	0.003%	92.355%
4152	COSAN SA INDUST	0.003%	92.358%
4153	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	92.362%
4154	LATAM AIRLINES GROUP SP ADR ADR	0.003%	92.365%
4155	TRIPOD TECHNOLO	0.003%	92.369%
4156	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.003%	92.372%
4157	HEALTHCARE SERV	0.003%	92.376%
4158	EFG INTERNATION	0.003%	92.379%
4159	SUMITOMO BAKELI	0.003%	92.383%
4160	EMMI AG	0.003%	92.386%
4161	TPK HOLDINGS CO	0.003%	92.390%
4162	DOOSAN INFRACOR	0.003%	92.393%
4163	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.003%	92.397%
4164	YAMATAKE CORP Y	0.003%	92.400%
4165	UNIT CORP	0.003%	92.403%
4166	TABCORP HLDGS L	0.003%	92.407%
4167	EXTERRAN CORP COMMON STOCK USD.01	0.003%	92.410%
4168	LONG CHEN PAPER	0.003%	92.414%
4169	TATNEFT PAO SPONSORED ADR ADR	0.003%	92.417%
4170	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	92.421%
4171	HORIZON NORTH L	0.003%	92.424%
4172	HUNTING PLC	0.003%	92.428%
4173	DELTIC TIMBER	0.003%	92.431%
4174	TREND MICRO INC	0.003%	92.435%
4175	EVERTZ TECHNOLO	0.003%	92.438%
4176	DISTRIBUIDORA I	0.003%	92.441%
4177	KING YUAN ELECT	0.003%	92.445%
4178	OMNICELL INC COMMON STOCK USD.001	0.003%	92.448%
4179	AMEDISYS INC COMMON STOCK USD.001	0.003%	92.452%
4180	QUAD GRAPHICS INC COMMON STOCK USD.025	0.003%	92.455%
4181	ORSTED A/S	0.003%	92.459%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	VIRGIN MONEY HL	0.003%	92.462%
4183	OSAKA GAS CO	0.003%	92.465%
4184	PEOPLE'S INSURA	0.003%	92.469%
4185	CARSALES.COM LT	0.003%	92.472%
4186	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.003%	92.476%
4187	WEIGHT WATCHERS INTL INC COMMON STOCK	0.003%	92.479%
4188	MATERION CORP COMMON STOCK	0.003%	92.483%
4189	FAIR ISAAC CORP COMMON STOCK USD.01	0.003%	92.486%
4190	SINOTRANS LIMIT	0.003%	92.489%
4191	AWA BANK	0.003%	92.493%
4192	NORTHAM PLATINU	0.003%	92.496%
4193	SOHGO SECURITY	0.003%	92.500%
4194	D'IETEREN TRADI	0.003%	92.503%
4195	OWENS + MINOR INC COMMON STOCK USD2.0	0.003%	92.506%
4196	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	92.510%
4197	NCC AB-B	0.003%	92.513%
4198	WOORI INVESTMEN	0.003%	92.517%
4199	AUSNET SERVICES	0.003%	92.520%
4200	HEALTH AND HAPP	0.003%	92.524%
4201	JAPAN EXCELLENT	0.003%	92.527%
4202	TAIWAN HON CHUA	0.003%	92.530%
4203	VALORA HOLDING	0.003%	92.534%
4204	COMFORTDELGRO C	0.003%	92.537%
4205	CHICAGO BRIDGE	0.003%	92.541%
4206	CEAT LTD	0.003%	92.544%
4207	CONMED CORP COMMON STOCK USD.01	0.003%	92.547%
4208	BELMOND LTD	0.003%	92.551%
4209	ALM. BRAND	0.003%	92.554%
4210	NIHON PARKERIZI	0.003%	92.558%
4211	BCO SANTANDER-C	0.003%	92.561%
4212	BANK DANAMON PT	0.003%	92.564%
4213	MALAYSIA AIRPOR	0.003%	92.568%
4214	SARAS SPA	0.003%	92.571%
4215	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.003%	92.575%
4216	VIDRALA S.A.	0.003%	92.578%
4217	EDELWEISS FIN S	0.003%	92.581%
4218	JACK IN THE BOX INC COMMON STOCK USD.01	0.003%	92.585%
4219	ST GALLER KTBK	0.003%	92.588%
4220	PGT INC	0.003%	92.592%
4221	LCY CHEMICAL CO	0.003%	92.595%
4222	MERIDIAN BANCORP INC COMMON STOCK	0.003%	92.598%
4223	LINTEC CORP	0.003%	92.602%
4224	CHUBU ELEC POWE	0.003%	92.605%
4225	HISCOX LTD	0.003%	92.608%
4226	TUPRAS-TURKIYE	0.003%	92.612%
4227	KNOLL INC COMMON STOCK USD.01	0.003%	92.615%
4228	CHINA CITIC BK	0.003%	92.618%
4229	FAIRFAX MEDIA L	0.003%	92.622%
4230	JAMES RIVER GRO	0.003%	92.625%
4231	SONAE, S.G.P.S.	0.003%	92.629%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	DAISHI BANK	0.003%	92.632%
4233	PNM RESOURCES I	0.003%	92.635%
4234	INDUSTRIAS PENO	0.003%	92.639%
4235	CHINA AGRI-INDU	0.003%	92.642%
4236	GENTING INTERNA	0.003%	92.645%
4237	HORIBA	0.003%	92.649%
4238	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	92.652%
4239	US ECOLOGY INC COMMON STOCK USD.01	0.003%	92.655%
4240	KOREA KUMHO PET	0.003%	92.659%
4241	CFE	0.003%	92.662%
4242	SACYR SA	0.003%	92.666%
4243	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	92.669%
4244	ROUND ONE CORP	0.003%	92.672%
4245	WPT INDUSTRIAL	0.003%	92.676%
4246	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	92.679%
4247	MIXI INC	0.003%	92.682%
4248	LHC GROUP INC COMMON STOCK USD.01	0.003%	92.686%
4249	BHARAT HEAVY EL	0.003%	92.689%
4250	COLOPLAST AS	0.003%	92.692%
4251	ST JOE CO/THE COMMON STOCK	0.003%	92.696%
4252	SING AIRP TRM S	0.003%	92.699%
4253	HITACHI TRNSPT	0.003%	92.702%
4254	GRUPO FINANCIER	0.003%	92.706%
4255	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	92.709%
4256	MBIA INC	0.003%	92.712%
4257	AMERISAFE INC COMMON STOCK USD.01	0.003%	92.716%
4258	AF AB	0.003%	92.719%
4259	HEIDELBERGER DR	0.003%	92.722%
4260	SHOPPING CENTRE	0.003%	92.726%
4261	AICA KOGYO CO	0.003%	92.729%
4262	TENAGA NASIONL	0.003%	92.732%
4263	SHIGA BANK	0.003%	92.735%
4264	MORINAGA & CO	0.003%	92.739%
4265	EICHER MOTORS	0.003%	92.742%
4266	CITY DEVELOPMEN	0.003%	92.745%
4267	EURONAV SA	0.003%	92.749%
4268	CAPELLA EDUCATI	0.003%	92.752%
4269	GREAT EAGLE HLD	0.003%	92.755%
4270	DAIO PAPER CORP	0.003%	92.759%
4271	TOMY CO LTD	0.003%	92.762%
4272	CHINA EVERBRIGH	0.003%	92.765%
4273	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	92.769%
4274	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.772%
4275	TRIMAS CORP COMMON STOCK USD.01	0.003%	92.775%
4276	EPLUS INC	0.003%	92.778%
4277	BANCA IFIS	0.003%	92.782%
4278	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.003%	92.785%
4279	HTC CORP COMMON	0.003%	92.788%
4280	HINDUSTAN PETRO	0.003%	92.792%
4281	AMUNDI SA	0.003%	92.795%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	MEIJI HOLDINGS	0.003%	92.798%
4283	TADANO	0.003%	92.802%
4284	ALEXANDERS INC	0.003%	92.805%
4285	BR MALLS PARTIC	0.003%	92.808%
4286	SINOPEC ENGINEE	0.003%	92.811%
4287	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	92.815%
4288	UNIPRES CORP.	0.003%	92.818%
4289	JUBILANT LIFE S	0.003%	92.821%
4290	STORNOWAY DIAMO	0.003%	92.825%
4291	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	92.828%
4292	US CONCRETE INC COMMON STOCK USD.001	0.003%	92.831%
4293	NIPPON HODO CO	0.003%	92.834%
4294	VERBUND AG	0.003%	92.838%
4295	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	92.841%
4296	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	92.844%
4297	Z ENERGY LTD	0.003%	92.847%
4298	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	92.851%
4299	CHINA LIFE INS	0.003%	92.854%
4300	COMSYS HOLDINGS	0.003%	92.857%
4301	ANDRITZ AG	0.003%	92.861%
4302	KLOECKNER & CO	0.003%	92.864%
4303	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	92.867%
4304	LION CORP	0.003%	92.870%
4305	MANAPPURAM FINA	0.003%	92.874%
4306	MRV ENGENHARIA	0.003%	92.877%
4307	HOME PRODUCT CE	0.003%	92.880%
4308	Rocky Mountain	0.003%	92.883%
4309	KUREHA CHEM IND	0.003%	92.887%
4310	OUTOTEC OYJ	0.003%	92.890%
4311	ABIOMED INC COMMON STOCK USD.01	0.003%	92.893%
4312	AVANGRID INC COMMON STOCK USD.01	0.003%	92.896%
4313	GUNMA BANK	0.003%	92.900%
4314	RATIONAL	0.003%	92.903%
4315	OKASAN SECURITI	0.003%	92.906%
4316	CARGOJET INC.	0.003%	92.909%
4317	WIN SEMICONDUCT	0.003%	92.913%
4318	SIBANYE GOLD LT	0.003%	92.916%
4319	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.003%	92.919%
4320	WELBILT INC COMMON STOCK USD.01	0.003%	92.922%
4321	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	92.925%
4322	TERANGA GOLD CO	0.003%	92.929%
4323	HOCHTIEF AG	0.003%	92.932%
4324	L&T FINANCE HOL	0.003%	92.935%
4325	YIT OYJ	0.003%	92.938%
4326	MEDIFAST INC COMMON STOCK USD.001	0.003%	92.942%
4327	ALFRESA HOLDING	0.003%	92.945%
4328	JUST ENERGY GROUP INC COMMON STOCK	0.003%	92.948%
4329	EL PASO ELECTRIC CO COMMON STOCK	0.003%	92.951%
4330	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	92.955%
4331	BREMBO SPA	0.003%	92.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	MITSUBISHI TANA	0.003%	92.961%
4333	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	92.964%
4334	POWER FINANCE C	0.003%	92.967%
4335	ENEA SA	0.003%	92.971%
4336	MORGAN ADVANCE	0.003%	92.974%
4337	MEGACABLE HOLDI	0.003%	92.977%
4338	TALANX AG	0.003%	92.980%
4339	MORI TRUST SOGO	0.003%	92.983%
4340	TENNANT CO	0.003%	92.987%
4341	HALFORDS GROUP	0.003%	92.990%
4342	CHAROEN PKPD-FG	0.003%	92.993%
4343	SKC CO	0.003%	92.996%
4344	SIBANYE GOLD LTD SPONS ADR ADR	0.003%	93.000%
4345	SPAREBANK 1 SR	0.003%	93.003%
4346	H.I.S.CO	0.003%	93.006%
4347	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	93.009%
4348	HEICO CORP	0.003%	93.012%
4349	BLACKBAUD INC	0.003%	93.016%
4350	HITACHI HIGH-TE	0.003%	93.019%
4351	OSISKO MINING I	0.003%	93.022%
4352	KAYABA INDUSTRY	0.003%	93.025%
4353	TOYOTA BOSHOKU	0.003%	93.028%
4354	QANTAS AIRWAYS	0.003%	93.031%
4355	CROWN LTD.	0.003%	93.035%
4356	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	93.038%
4357	POLARIS INFRAST	0.003%	93.041%
4358	SA DES CIMENTS	0.003%	93.044%
4359	ALMACENES EXITO	0.003%	93.047%
4360	AVICHINA INDUST	0.003%	93.051%
4361	CD PROJEKT SA	0.003%	93.054%
4362	ALIOR BANK SA	0.003%	93.057%
4363	AIRPORTS OF THA	0.003%	93.060%
4364	FAR EASTONE TEL	0.003%	93.063%
4365	ONWARD KASHIYAM	0.003%	93.066%
4366	ASIANA AIRLINES	0.003%	93.070%
4367	DENA CO LTD	0.003%	93.073%
4368	CANNAE HOLDINGS INC COMMON STOCK	0.003%	93.076%
4369	KOMERI CO	0.003%	93.079%
4370	BRF SA ADR ADR	0.003%	93.082%
4371	LUZERNER KTBK	0.003%	93.085%
4372	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.089%
4373	DIAMOND OFFSHOR	0.003%	93.092%
4374	GLATFELTER(PH)C	0.003%	93.095%
4375	TOKYU REIT INC	0.003%	93.098%
4376	TONGAAT-HULETT	0.003%	93.101%
4377	CHINA RESOURCES	0.003%	93.104%
4378	TURKIYE HALK	0.003%	93.108%
4379	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	93.111%
4380	SEABRIDGE GOLD	0.003%	93.114%
4381	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	93.117%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	CATHAY PACIFIC	0.003%	93.120%
4383	MGP INGREDIENTS INC COMMON STOCK	0.003%	93.123%
4384	KINTETSU CORP	0.003%	93.126%
4385	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	93.129%
4386	KELLY SERVICES	0.003%	93.133%
4387	SCRIPPS(EW)CO(N	0.003%	93.136%
4388	CONZZETA AG	0.003%	93.139%
4389	PAZ OIL CO LTD	0.003%	93.142%
4390	A2 MILK CO LTD	0.003%	93.145%
4391	MONCLER SPA	0.003%	93.148%
4392	RAMSAY HEALTH C	0.003%	93.151%
4393	TF ADNUBUSTRADO	0.003%	93.155%
4394	VEON LTD ADR	0.003%	93.158%
4395	HEALTHSCOPE LTD	0.003%	93.161%
4396	MARSHALLS PLC	0.003%	93.164%
4397	INDUSTRIAL & IN	0.003%	93.167%
4398	SIAM COMMERCIAL	0.003%	93.170%
4399	MERITOR INC COMMON STOCK USD1.0	0.003%	93.173%
4400	WIENER STAEDTIS	0.003%	93.176%
4401	YAMAGUCHI FINAN	0.003%	93.179%
4402	FORMFACTOR INC COMMON STOCK USD.001	0.003%	93.183%
4403	SMILES FIDELIDA	0.003%	93.186%
4404	EDION CORP	0.003%	93.189%
4405	WONIK IPS CO LT	0.003%	93.192%
4406	UNI-CHARM CORP	0.003%	93.195%
4407	LADBROKES PLC	0.003%	93.198%
4408	BLUCORA INC COMMON STOCK USD.0001	0.003%	93.201%
4409	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.003%	93.204%
4410	ITC LTD	0.003%	93.207%
4411	EMAMI LTD	0.003%	93.211%
4412	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	93.214%
4413	TRIGANO	0.003%	93.217%
4414	ITEQ CORP	0.003%	93.220%
4415	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	93.223%
4416	CHUGOKU ELEC PO	0.003%	93.226%
4417	KEIYO BANK	0.003%	93.229%
4418	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	93.232%
4419	MITCHELLS & BUT	0.003%	93.235%
4420	PARADE TECHNOLO	0.003%	93.238%
4421	VIRTUSA CORP COMMON STOCK USD.01	0.003%	93.242%
4422	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	93.245%
4423	STRATASYS LTD	0.003%	93.248%
4424	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.251%
4425	FINNAIR	0.003%	93.254%
4426	EMPRESAS COPEC	0.003%	93.257%
4427	SANDS CHINA LTD	0.003%	93.260%
4428	JG SUMMIT HLDGS	0.003%	93.263%
4429	FRUTAROM	0.003%	93.266%
4430	SEKISUI HOUSE R	0.003%	93.269%
4431	ESSENTRA PLC	0.003%	93.272%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	TELENET GROUP H	0.003%	93.275%
4433	NICHIAS CORP	0.003%	93.278%
4434	PIONEER FOODS L	0.003%	93.282%
4435	GREENTOWN CHINA	0.003%	93.285%
4436	PRIMAX ELECTRON	0.003%	93.288%
4437	SLIGRO FOOD GRO	0.003%	93.291%
4438	WEIS MARKETS IN	0.003%	93.294%
4439	ULTRAPAR PARTIC	0.003%	93.297%
4440	HARGREAVES LANS	0.003%	93.300%
4441	IPSOS	0.003%	93.303%
4442	PT TAMBANG BATU	0.003%	93.306%
4443	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	93.309%
4444	TSUBAKIMOTO CHA	0.003%	93.312%
4445	PETKIM	0.003%	93.315%
4446	DATATEC	0.003%	93.318%
4447	COPPER MTN MNG	0.003%	93.321%
4448	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	93.324%
4449	IWATANI INTL CO	0.003%	93.328%
4450	ODAKYU ELEC RLW	0.003%	93.331%
4451	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	93.334%
4452	CANON MARKETING	0.003%	93.337%
4453	KING'S TOWN BAN	0.003%	93.340%
4454	BOINGO WIRELESS INC COMMON STOCK	0.003%	93.343%
4455	mitsui eng&ship	0.003%	93.346%
4456	YAMATO KOGYO CO	0.003%	93.349%
4457	MONEYSUPERMARKE	0.003%	93.352%
4458	REALTEK SEMICON	0.003%	93.355%
4459	OAO ROSNEFT OIL	0.003%	93.358%
4460	MALLINCKRODT PL	0.003%	93.361%
4461	ASSECO POLAND S	0.003%	93.364%
4462	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.367%
4463	DNB NOR ASA	0.003%	93.370%
4464	ALLIANCE FINANC	0.003%	93.373%
4465	FP CORP	0.003%	93.376%
4466	SCORPIO TANKERS	0.003%	93.379%
4467	Giant Mfg Co	0.003%	93.382%
4468	AIRTAC INTERNAT	0.003%	93.385%
4469	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	93.388%
4470	BEIERSDORF AG	0.003%	93.391%
4471	CARETRUST REIT INC REIT USD.01	0.003%	93.394%
4472	HYAKUGO BANK(10	0.003%	93.397%
4473	SCHNITZER STEEL	0.003%	93.400%
4474	NIPPON SEIKI CO	0.003%	93.403%
4475	P/F BAKKAFROST	0.003%	93.406%
4476	GAMUDA BERHAD	0.003%	93.409%
4477	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	93.412%
4478	KADANT INC COMMON STOCK USD.01	0.003%	93.415%
4479	SYNNEX TECH INT	0.003%	93.418%
4480	HINDUSTAN LEVER	0.003%	93.421%
4481	SANKYO CO LTD	0.003%	93.424%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	TATA POWER CO L	0.003%	93.427%
4483	AUTONEUM HOLDIN	0.003%	93.430%
4484	TOHOKU ELEC POW	0.003%	93.433%
4485	TOMTOM NV	0.003%	93.436%
4486	CHIYODA CORP	0.003%	93.439%
4487	TATUNG	0.003%	93.442%
4488	ASM PACIFIC TEC	0.003%	93.445%
4489	THAI MILITARY B	0.003%	93.448%
4490	WR GRACE + CO COMMON STOCK USD.01	0.003%	93.451%
4491	CBIZ INC COMMON STOCK USD.01	0.003%	93.454%
4492	SHANGHAI PHARMA	0.003%	93.457%
4493	FIDESA	0.003%	93.460%
4494	UNIPETROL	0.003%	93.463%
4495	ASAHI INTECC CO	0.003%	93.466%
4496	MELROSE INDUSTR	0.003%	93.469%
4497	BAJAJ AUTO	0.003%	93.472%
4498	POLY HONG KONG	0.003%	93.475%
4499	TOTVS SA	0.003%	93.478%
4500	DIASORIN SPA EU	0.003%	93.481%
4501	MISUMI CORPORAT	0.003%	93.484%
4502	TRUEBLUE INC COMMON STOCK	0.003%	93.487%
4503	INCYTE PHARMACE	0.003%	93.490%
4504	OBARA CORP	0.003%	93.493%
4505	NEOPOST	0.003%	93.496%
4506	ANIMA HOLDING S	0.003%	93.499%
4507	KOLON INDUSTRIE	0.003%	93.502%
4508	BALFOUR BEATTY	0.003%	93.505%
4509	INVESTEC LIMITE	0.003%	93.508%
4510	BOLSAS Y MERCAD	0.003%	93.511%
4511	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.513%
4512	IMAX CORP	0.003%	93.516%
4513	KIYO BANK	0.003%	93.519%
4514	SKYWORTH DIGITA	0.003%	93.522%
4515	HEXPOL AB	0.003%	93.525%
4516	CARDTRONICS PLC	0.003%	93.528%
4517	PREMIER INVESTM	0.003%	93.531%
4518	MINMETALS RES	0.003%	93.534%
4519	KOREAN REINSURA	0.003%	93.537%
4520	FLIGHT CENTRE L	0.003%	93.540%
4521	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	93.543%
4522	TIME WARNER INC	0.003%	93.546%
4523	FABRINET	0.003%	93.549%
4524	BQE CANT VAUDOI	0.003%	93.552%
4525	REPLIGEN CORP COMMON STOCK USD.01	0.003%	93.555%
4526	U-BLOX AG	0.003%	93.557%
4527	TOYO SUISAN KAI	0.003%	93.560%
4528	CHINA ZHONGWANG	0.003%	93.563%
4529	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	93.566%
4530	CERVED INFORMAT	0.003%	93.569%
4531	FIRST PACIFIC C	0.003%	93.572%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	SIAM CEMENT PCL	0.003%	93.575%
4533	BONDUELLE SCA	0.003%	93.578%
4534	DURATEX SA	0.003%	93.581%
4535	JAIN IRRIGATION	0.003%	93.584%
4536	NEWRIVER REIT P	0.003%	93.587%
4537	MAXLINEAR INC COMMON STOCK	0.003%	93.590%
4538	SHIP HEALTHCARE	0.003%	93.593%
4539	HILL & SMITH HL	0.003%	93.595%
4540	EBRO FOODS SA	0.003%	93.598%
4541	TOPRE CORPORATI	0.003%	93.601%
4542	INOGEN INC COMMON STOCK USD.001	0.003%	93.604%
4543	SAMSUNG C&T COR	0.003%	93.607%
4544	CIMPRESS NV	0.003%	93.610%
4545	MERCER INTL INC	0.003%	93.613%
4546	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	93.616%
4547	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.003%	93.619%
4548	SERIA CO LTD	0.003%	93.622%
4549	DLF LIMITED	0.003%	93.624%
4550	COHU INC COMMON STOCK USD1.0	0.003%	93.627%
4551	SHUI ON LAND LT	0.003%	93.630%
4552	DELPHI ENERGY C	0.003%	93.633%
4553	SAFESTORE HOLDI	0.003%	93.636%
4554	SEIBU HOLDINGS	0.003%	93.639%
4555	ITAU UNIBANCO H	0.003%	93.642%
4556	YELLOW PAGES LT	0.003%	93.645%
4557	RELO HOLDINGS I	0.003%	93.648%
4558	GOLD FIELDS LTD	0.003%	93.650%
4559	Meritz Fire & M	0.003%	93.653%
4560	ABAXIS INC COMMON STOCK	0.003%	93.656%
4561	CONSOL ENERGY INC COMMON STOCK USD.01	0.003%	93.659%
4562	SUPERGROUP PLC	0.003%	93.662%
4563	FUJI SEAL INC	0.003%	93.665%
4564	INTERTAIN GROUP	0.003%	93.668%
4565	MYTILINEOS	0.003%	93.671%
4566	SINOPEC SHANGHA	0.003%	93.674%
4567	CGN POWER CO LT	0.003%	93.676%
4568	APOLLO HOSPITAL	0.003%	93.679%
4569	HYUNDAI WIA COR	0.003%	93.682%
4570	AECI	0.003%	93.685%
4571	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	93.688%
4572	NORTH PACIFIC B	0.003%	93.691%
4573	MIZRAHI TEFAHOT	0.003%	93.694%
4574	JOY CITY PROPER	0.003%	93.697%
4575	RATOS AB-B SHS	0.003%	93.699%
4576	ENEL CHILE SA ADR ADR	0.003%	93.702%
4577	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	93.705%
4578	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	93.708%
4579	MEIKO ELECTRONI	0.003%	93.711%
4580	NIHON UNISYS	0.003%	93.714%
4581	ARCA CONTINEN	0.003%	93.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	ILIAD	0.003%	93.719%
4583	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	93.722%
4584	GRUPO ELEKTRA(N	0.003%	93.725%
4585	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	93.728%
4586	FUFENG GROUP LT	0.003%	93.731%
4587	BJ S RESTAURANTS INC COMMON STOCK	0.003%	93.734%
4588	ATEA ASA	0.003%	93.737%
4589	HOKKOKU BANK	0.003%	93.739%
4590	AMOREPACIFIC GR	0.003%	93.742%
4591	NIPPON STEEL	0.003%	93.745%
4592	KUMAGAI GUMI CO	0.003%	93.748%
4593	ECONOCOM GROUP	0.003%	93.751%
4594	TIM PARTICIPA	0.003%	93.754%
4595	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	93.756%
4596	CHINA LIFE INSU	0.003%	93.759%
4597	BAJAJ AUTO LTD	0.003%	93.762%
4598	VTB BANK(JSC)	0.003%	93.765%
4599	MRF LTD	0.003%	93.768%
4600	RYOHIN KEIKAKU	0.003%	93.771%
4601	FOXCONN INTERNA	0.003%	93.773%
4602	BANG & OLUFSEN	0.003%	93.776%
4603	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	93.779%
4604	ELECTA AB B SHS	0.003%	93.782%
4605	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	93.785%
4606	SHIMACHU CO	0.003%	93.788%
4607	KRONES AG	0.003%	93.790%
4608	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	93.793%
4609	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	93.796%
4610	MILLENNIUM&COPT	0.003%	93.799%
4611	INTERCONTINENTA	0.003%	93.802%
4612	TSOGO SUN HOLDI	0.003%	93.805%
4613	BIOCON	0.003%	93.807%
4614	MAHINDRA &MAHIN	0.003%	93.810%
4615	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	93.813%
4616	ESPRIT HOLDINGS	0.003%	93.816%
4617	TISCO FINANCIAL	0.003%	93.819%
4618	EREGLI DEMIR CE	0.003%	93.822%
4619	SPARTANNASH CO COMMON STOCK	0.003%	93.824%
4620	FCC CO LTD	0.003%	93.827%
4621	KANEMATSU CORP	0.003%	93.830%
4622	K-BRO LINEN INC	0.003%	93.833%
4623	REGIS RESOURCES	0.003%	93.836%
4624	NCC LTD/INDIA	0.003%	93.838%
4625	SYNTEL INC COMMON STOCK	0.003%	93.841%
4626	JAPAN RENTAL HO	0.003%	93.844%
4627	ALIBABA PICTURE	0.003%	93.847%
4628	HAITONG SECURIT	0.003%	93.850%
4629	ASCOM HOLDING A	0.003%	93.852%
4630	BEFIMMO SCA	0.003%	93.855%
4631	JINDAL STEEL &	0.003%	93.858%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	TELEFONICA DEUT	0.003%	93.861%
4633	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	93.864%
4634	DAILY MAIL&GEN	0.003%	93.866%
4635	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	93.869%
4636	XINYI SOLAR HOL	0.003%	93.872%
4637	MARSTON'S PLC	0.003%	93.875%
4638	SHINMAYWA INDS	0.003%	93.878%
4639	HOMESTREET INC COMMON STOCK	0.003%	93.880%
4640	HOSHINO RESORTS	0.003%	93.883%
4641	TOKYO DOME CORP	0.003%	93.886%
4642	CHINA OILFIELD	0.003%	93.889%
4643	AFRICA OIL CORP	0.003%	93.892%
4644	ADVANCED INFO S	0.003%	93.894%
4645	TURK SISE VE CA	0.003%	93.897%
4646	WACOAL CORP	0.003%	93.900%
4647	INDIA INFOLINE	0.003%	93.903%
4648	CHINA EVERBRIGH	0.003%	93.905%
4649	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.003%	93.908%
4650	AGFA GEVAERT NV	0.003%	93.911%
4651	ITAU CORPBANCA	0.003%	93.914%
4652	OGAKI KYORITSU	0.003%	93.917%
4653	KIWI PROPERTY G	0.003%	93.919%
4654	HAW PAR CORP LT	0.003%	93.922%
4655	TSUMURA & CO	0.003%	93.925%
4656	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	93.928%
4657	FIELMANN AG	0.003%	93.930%
4658	NIHON M&A CENTE	0.003%	93.933%
4659	PANALPINA WELT	0.003%	93.936%
4660	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	93.939%
4661	CAPCOM CO	0.003%	93.941%
4662	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.944%
4663	KELLER GROUP	0.003%	93.947%
4664	IMPLENIA AG	0.003%	93.950%
4665	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	93.952%
4666	YAMADA DENKI CO	0.003%	93.955%
4667	CHINA RAILWAY G	0.003%	93.958%
4668	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	93.961%
4669	FORTINET INC	0.003%	93.963%
4670	BCO CREDITO INV	0.003%	93.966%
4671	COMPUTACENTER P	0.003%	93.969%
4672	TOKYO SEIMITSU	0.003%	93.972%
4673	FRESNILLO PLC	0.003%	93.974%
4674	MUSASHINO BANK	0.003%	93.977%
4675	PORTUCEL EMPRES	0.003%	93.980%
4676	LAKELAND BANCORP INC COMMON STOCK	0.003%	93.983%
4677	KWG PROPERTY HL	0.003%	93.985%
4678	SAN MIGUEL CORP	0.003%	93.988%
4679	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	93.991%
4680	CKD CORP	0.003%	93.994%
4681	WT MICROELECTRO	0.003%	93.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	BRICKWORKS	0.003%	93.999%
4683	DIALOG SEMICOND	0.003%	94.002%
4684	SAMSUNG FINE CH	0.003%	94.005%
4685	GRIFON CORP COMMON STOCK USD.25	0.003%	94.007%
4686	YUZHOU PROPRTI	0.003%	94.010%
4687	AMERICAN STATES WATER CO COMMON STOCK	0.003%	94.013%
4688	NIKON CORP	0.003%	94.016%
4689	TOKYO ELEC POWE	0.003%	94.018%
4690	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	94.021%
4691	CHINA GEN PLAST	0.003%	94.024%
4692	BARITO PAC TBK	0.003%	94.026%
4693	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.029%
4694	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	94.032%
4695	BIC CAMERA INC.	0.003%	94.035%
4696	CHINA REINSURAN	0.003%	94.037%
4697	WEIR GROUP	0.003%	94.040%
4698	GERDAU SA SIDER	0.003%	94.043%
4699	KENEDIX RETAIL	0.003%	94.045%
4700	ENCE ENERGIA	0.003%	94.048%
4701	SQUARE ENIX HOL	0.003%	94.051%
4702	TECAN AG	0.003%	94.054%
4703	COFACE SA	0.003%	94.056%
4704	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	94.059%
4705	LG PHILIPS LCD	0.003%	94.062%
4706	MINDTREE LTD	0.003%	94.064%
4707	HAMBORNER AG	0.003%	94.067%
4708	KARDEMIR KARABU	0.003%	94.070%
4709	OKINAWA BANK	0.003%	94.072%
4710	TOKYO TY FINANC	0.003%	94.075%
4711	NISSHIN SEIFUN	0.003%	94.078%
4712	BWP TRUST	0.003%	94.081%
4713	MORGUARD CORP	0.003%	94.083%
4714	IREN SPA	0.003%	94.086%
4715	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.003%	94.089%
4716	C & C GROUP PLC	0.003%	94.091%
4717	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	94.094%
4718	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	94.097%
4719	21VIANET GROUP INC ADR ADR USD.00001	0.003%	94.099%
4720	CITIC SECURITIE	0.003%	94.102%
4721	G8 EDUCATION LT	0.003%	94.105%
4722	TOBU RAILWAY CO	0.003%	94.108%
4723	TOMONY HOLDINGS	0.003%	94.110%
4724	UNDER ARMOUR IN	0.003%	94.113%
4725	DR REDDYS LABS	0.003%	94.116%
4726	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.003%	94.118%
4727	HANNSTAR DISPLA	0.003%	94.121%
4728	PRESIDENT CHAIN	0.003%	94.124%
4729	ASSORE	0.003%	94.126%
4730	HIBERNIA REIT P	0.003%	94.129%
4731	JB HI-FI	0.003%	94.132%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.134%
4733	RELIANCE INDS-S	0.003%	94.137%
4734	NAGASE & CO	0.003%	94.140%
4735	INVERSIONES AGU	0.003%	94.142%
4736	TEC CORPORATION	0.003%	94.145%
4737	KYORITSU MAINTA	0.003%	94.148%
4738	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	94.150%
4739	ITALGAS SPA	0.003%	94.153%
4740	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	94.156%
4741	DAH SING FINANC	0.003%	94.158%
4742	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	94.161%
4743	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.164%
4744	ITOHAM YONEKYU	0.003%	94.166%
4745	GIMV NV	0.003%	94.169%
4746	PATRIZIA IMMO A	0.003%	94.172%
4747	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	94.174%
4748	STUART OLSON IN	0.003%	94.177%
4749	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	94.180%
4750	UTD ENGINEERS	0.003%	94.182%
4751	GREEN REIT PLC	0.003%	94.185%
4752	UTD DRUG	0.003%	94.188%
4753	MERCIALYS	0.003%	94.190%
4754	COLGATE-PALM (I	0.003%	94.193%
4755	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	94.196%
4756	IMMOFINANZ IMMO	0.003%	94.198%
4757	PICK'N PAY STOR	0.003%	94.201%
4758	TELSTRA CORP	0.003%	94.203%
4759	TARKETT SA	0.003%	94.206%
4760	M3 INC	0.003%	94.209%
4761	AVEVA GROUP PLC	0.003%	94.211%
4762	MITIE GROUP	0.003%	94.214%
4763	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.217%
4764	INGERSOLL GLB H	0.003%	94.219%
4765	ACADIAN TIMBER	0.003%	94.222%
4766	KAISA GROUP HLD	0.003%	94.225%
4767	REUNERT	0.003%	94.227%
4768	WESTPAC BANKING	0.003%	94.230%
4769	DUZONBIZON CO L	0.003%	94.232%
4770	TRICO BANCSHARES COMMON STOCK	0.003%	94.235%
4771	GOLDEN STAR RES	0.003%	94.238%
4772	PARAGON GROUP O	0.003%	94.240%
4773	TOYOTA INDUSTRI	0.003%	94.243%
4774	PETROCHINA COMP	0.003%	94.246%
4775	SINO LAND CO	0.003%	94.248%
4776	NINE ENTERTAINM	0.003%	94.251%
4777	ANSALDO STS SPA	0.003%	94.254%
4778	STARTS CORP INC	0.003%	94.256%
4779	JM FINANCIAL	0.003%	94.259%
4780	Ayala Land Inc	0.003%	94.261%
4781	AU OPTRONICS CORP SPON ADR ADR	0.003%	94.264%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	SPAR NORD BANK	0.003%	94.267%
4783	DAIHEN CORP	0.003%	94.269%
4784	UPC TECHNOLOGY	0.003%	94.272%
4785	PZ CUSSONS PLC	0.003%	94.274%
4786	DIEBOLD INC	0.003%	94.277%
4787	KOENIG & BAUER	0.003%	94.280%
4788	INFINERA CORP	0.003%	94.282%
4789	JUST RETIREMENT	0.003%	94.285%
4790	FIRST INTER BK	0.003%	94.288%
4791	ENTERTAINMENT O	0.003%	94.290%
4792	TOYO INK MFG CO	0.003%	94.293%
4793	RINNAI CORP	0.003%	94.295%
4794	FULLSHARE HOLDI	0.003%	94.298%
4795	LISI	0.003%	94.301%
4796	MAINFREIGHT LTD	0.003%	94.303%
4797	SPX CORP COMMON STOCK USD.01	0.003%	94.306%
4798	TELECOM ITALIA	0.003%	94.308%
4799	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	94.311%
4800	LYDALL INC COMMON STOCK USD.1	0.003%	94.314%
4801	CHINA TRAVEL IN	0.003%	94.316%
4802	KONINKLIJKE BAM	0.003%	94.319%
4803	ANDERSONS INC/THE COMMON STOCK	0.003%	94.321%
4804	MELEXIS	0.003%	94.324%
4805	SUMITOMO MITSUI	0.003%	94.327%
4806	SCANA CORP COMMON STOCK	0.003%	94.329%
4807	OPUS BANK	0.003%	94.332%
4808	APPLUS SERVICES	0.003%	94.334%
4809	MONMOUTH REAL E	0.003%	94.337%
4810	DAIRY CREST GRO	0.003%	94.340%
4811	INDO TAMBANGRAY	0.003%	94.342%
4812	STOREBRAND ASA	0.003%	94.345%
4813	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	94.347%
4814	BB SEGURIDADE P	0.003%	94.350%
4815	KANDENKO CO	0.003%	94.352%
4816	ARGAN INC COMMON STOCK USD.15	0.003%	94.355%
4817	ENTERCOM COMMUN	0.003%	94.358%
4818	PIGEON CORP	0.003%	94.360%
4819	CNP ASSURANCES	0.003%	94.363%
4820	RIETER HLDGS AG	0.003%	94.365%
4821	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	94.368%
4822	DAELIM INDUSTRI	0.003%	94.371%
4823	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	94.373%
4824	SANFIRE RESOURC	0.003%	94.376%
4825	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	94.378%
4826	GLOVIS	0.003%	94.381%
4827	C.P. ALL PCL-FG	0.003%	94.383%
4828	CHARTER HALL	0.003%	94.386%
4829	GT CAPITAL HOLD	0.003%	94.389%
4830	KAP IND HLDG LT	0.003%	94.391%
4831	SSAB SVENSKT ST	0.003%	94.394%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	MERRY ELECTRONI	0.003%	94.396%
4833	H2O RETAILING C	0.003%	94.399%
4834	NEXON CO LTD	0.003%	94.401%
4835	CIPUTRA DEVELOP	0.003%	94.404%
4836	CHINA COAL ENER	0.003%	94.407%
4837	NET ONE SYSTEMS	0.003%	94.409%
4838	POSTNL	0.003%	94.412%
4839	AXFOOD AB	0.003%	94.414%
4840	SHANGRI-LA ASIA	0.003%	94.417%
4841	HONG KONG LAND	0.003%	94.419%
4842	SHIMANO INC	0.003%	94.422%
4843	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	94.425%
4844	EVRAZ PLC	0.003%	94.427%
4845	HEIWA CORP	0.003%	94.430%
4846	COSMAX INC	0.003%	94.432%
4847	JUBLIANT FOODWO	0.003%	94.435%
4848	HEMFOSA FASTIGH	0.003%	94.437%
4849	CHINA SYNTH RUB	0.003%	94.440%
4850	EXACT SCIENCES	0.003%	94.442%
4851	NN INC COMMON STOCK USD.01	0.003%	94.445%
4852	SARACEN MINERAL	0.003%	94.448%
4853	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.003%	94.450%
4854	KYORIN CO LTD.	0.003%	94.453%
4855	GEO CO LTD	0.003%	94.455%
4856	CIE AUTOMOTIVE	0.003%	94.458%
4857	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.460%
4858	GJENSIDIGE FORS	0.003%	94.463%
4859	HOUSE FOODS COR	0.003%	94.465%
4860	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.468%
4861	CORVEL CORP COMMON STOCK USD.0001	0.003%	94.470%
4862	ABC-MART INC	0.003%	94.473%
4863	SEVERSTAL GDR REG S GDR	0.003%	94.476%
4864	INFICON HOLDING	0.003%	94.478%
4865	BRASKEM SA	0.003%	94.481%
4866	TRADE ME LTD	0.003%	94.483%
4867	SLATE RETAIL RE	0.003%	94.486%
4868	CHIN-POON INDL	0.003%	94.488%
4869	TELECOM PLUS	0.003%	94.491%
4870	MO OCH DOMSJO A	0.003%	94.493%
4871	VOCUS COMMUN LT	0.003%	94.496%
4872	IOCHPE-MAXION	0.003%	94.498%
4873	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	94.501%
4874	FINCANTIERI SPA	0.003%	94.503%
4875	PRIMARY HEALTH	0.003%	94.506%
4876	QUALITY CARE PROPERTIES REIT USD.01	0.003%	94.508%
4877	COCA-COLA AMATI	0.003%	94.511%
4878	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	94.514%
4879	SUPERVALU INC COMMON STOCK USD.01	0.003%	94.516%
4880	ENGINEERS INDIA	0.003%	94.519%
4881	ACEA SPA	0.003%	94.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	94.524%
4883	OPKO HEALTH INC COMMON STOCK USD.01	0.003%	94.526%
4884	KEIHIN ELEC EXP	0.003%	94.529%
4885	EXPRESS INC COMMON STOCK	0.003%	94.531%
4886	SEOUL SEMICONDU	0.003%	94.534%
4887	CHINA LONGYUAN	0.003%	94.536%
4888	VASTNED RETAIL	0.003%	94.539%
4889	SYDNEY AIRPORT	0.003%	94.541%
4890	ORANGE SPON ADR ADR	0.003%	94.544%
4891	SINOTRUK HONG K	0.003%	94.546%
4892	GMP CAPITAL COR	0.003%	94.549%
4893	TIANNENG POWER	0.003%	94.551%
4894	JC DECAUX SA	0.003%	94.554%
4895	EMEMORY TECHNOL	0.003%	94.556%
4896	ABACUS PROPERTY	0.003%	94.559%
4897	CHENG SHIN RUBB	0.003%	94.561%
4898	PZU GR	0.003%	94.564%
4899	SHIP FINANCE IN	0.003%	94.566%
4900	SONY FINANCIAL	0.003%	94.569%
4901	AZIMUT HOLDOING	0.003%	94.571%
4902	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	94.574%
4903	DEUTSCHE EUROSH	0.003%	94.576%
4904	COMPUGROUP HOLD	0.003%	94.579%
4905	BRAIT SA	0.003%	94.581%
4906	JERONIMO MARTIN	0.003%	94.584%
4907	COMFORIA RESIDE	0.003%	94.586%
4908	GS ENGINEERING	0.003%	94.589%
4909	LASALLE LOGIPOR	0.002%	94.591%
4910	NICHIHA CORP	0.002%	94.594%
4911	RMR GROUP INC/THE A COMMON STOCK	0.002%	94.596%
4912	FOSUN INTERNATI	0.002%	94.599%
4913	AAON INC COMMON STOCK USD.004	0.002%	94.601%
4914	SAMSUNG TECHWIN	0.002%	94.604%
4915	SOCIETE BIC SA	0.002%	94.606%
4916	GROUPON INC COMMON STOCK USD.0001	0.002%	94.609%
4917	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.002%	94.611%
4918	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	94.614%
4919	MAGELLAN FINANC	0.002%	94.616%
4920	FISKARS OYJ	0.002%	94.619%
4921	TAIWAN COOPERAT	0.002%	94.621%
4922	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	94.624%
4923	ZZZPRIMA MEAT P	0.002%	94.626%
4924	FOMENTO ECON ME	0.002%	94.629%
4925	SCANSOURCE INC COMMON STOCK	0.002%	94.631%
4926	VALOR CO LTD	0.002%	94.634%
4927	KFORCE INC COMMON STOCK USD.01	0.002%	94.636%
4928	BANRISUL	0.002%	94.639%
4929	DREAM INDUSTRIA	0.002%	94.641%
4930	ELIS SA	0.002%	94.644%
4931	DAH-CHI KOGYO	0.002%	94.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	HOTA INDUSTRIAL	0.002%	94.649%
4933	SEIREN CO	0.002%	94.651%
4934	ESSO (THAILAND)	0.002%	94.654%
4935	ORTHOPIX INTL N	0.002%	94.656%
4936	LINDT & SPRUENG	0.002%	94.659%
4937	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	94.661%
4938	RIB SOFTWARE AG	0.002%	94.663%
4939	SP PLUS CORP COMMON STOCK USD.001	0.002%	94.666%
4940	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.002%	94.668%
4941	HYUNDAI HEAVY I	0.002%	94.671%
4942	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.002%	94.673%
4943	JUROKU BANK	0.002%	94.676%
4944	MAN WAH HOLDING	0.002%	94.678%
4945	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	94.681%
4946	CAPITAL ONE BAN	0.002%	94.683%
4947	RAMCO-GERSHENSO	0.002%	94.686%
4948	STONERIDGE INC COMMON STOCK	0.002%	94.688%
4949	FUKUOKA REIT CO	0.002%	94.691%
4950	GS RETAIL CO LT	0.002%	94.693%
4951	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.002%	94.696%
4952	ULTRA ELECTRONI	0.002%	94.698%
4953	CHORUS LIMITED	0.002%	94.700%
4954	ROCHE HOLDING A	0.002%	94.703%
4955	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	94.705%
4956	DCM JAPAN HOLDI	0.002%	94.708%
4957	MUTHOOT FINANCE	0.002%	94.710%
4958	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	94.713%
4959	QUIDEL CORP COMMON STOCK USD.001	0.002%	94.715%
4960	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.002%	94.718%
4961	DAVIDE CAMPARI-	0.002%	94.720%
4962	CHAMPION REAL E	0.002%	94.723%
4963	LIBERTY BROADBAND A COMMON STOCK USD.01	0.002%	94.725%
4964	SANYO DENKI CO	0.002%	94.727%
4965	TAIWAN SEMICOND	0.002%	94.730%
4966	B2W-CIA GLOBAL	0.002%	94.732%
4967	PANDOX AB	0.002%	94.735%
4968	QUALYS INC COMMON STOCK USD.001	0.002%	94.737%
4969	SHANDONG WEIGAO	0.002%	94.740%
4970	BECHTLE AG	0.002%	94.742%
4971	CORONATION FUND	0.002%	94.745%
4972	UACJ CORP	0.002%	94.747%
4973	DOMINO'S PIZZA	0.002%	94.749%
4974	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	94.752%
4975	CHINASOFT INTER	0.002%	94.754%
4976	SK CHEMICALS	0.002%	94.757%
4977	SEIKO CORPORATI	0.002%	94.759%
4978	LEROY SEAFOOD G	0.002%	94.762%
4979	FENG TAY ENTRPR	0.002%	94.764%
4980	COCOKARA FINE H	0.002%	94.766%
4981	TOD'S SPA	0.002%	94.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	UNIMICRON TECHN	0.002%	94.771%
4983	SSY GROUP LTD	0.002%	94.774%
4984	OBRASCON HUAR L	0.002%	94.776%
4985	SENSHU IKEDA HL	0.002%	94.779%
4986	IPSEN	0.002%	94.781%
4987	USS CO. LTD.	0.002%	94.783%
4988	GRAPHITE INDIA	0.002%	94.786%
4989	M/I HOMES INC COMMON STOCK USD.01	0.002%	94.788%
4990	DAOU TECHNOLOGY	0.002%	94.791%
4991	MORGUARD REAL E	0.002%	94.793%
4992	COSCO HOLDINGS	0.002%	94.796%
4993	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.002%	94.798%
4994	KEMET CORP	0.002%	94.800%
4995	ROHTO PHARM	0.002%	94.803%
4996	LAIRD PLC	0.002%	94.805%
4997	BARCO(NEW)	0.002%	94.808%
4998	ESCORTS LTD	0.002%	94.810%
4999	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.002%	94.812%
5000	TRUE CORP PCL	0.002%	94.815%
5001	KOTAK MAHINDRA	0.002%	94.817%
5002	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	94.820%
5003	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	94.822%
5004	KERRY LOGISTICS	0.002%	94.824%
5005	ZAKLADY METALI	0.002%	94.827%
5006	BOMBARDIER INC	0.002%	94.829%
5007	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	94.832%
5008	SIMPLO TECHNOLO	0.002%	94.834%
5009	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	94.837%
5010	AUTODESK INC	0.002%	94.839%
5011	FUGRO NV-CVA	0.002%	94.841%
5012	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	94.844%
5013	EXIDE INDUSTRIE	0.002%	94.846%
5014	ASTRAL FOODS	0.002%	94.849%
5015	CROCS INC COMMON STOCK USD.001	0.002%	94.851%
5016	KOC HOLDING AS	0.002%	94.853%
5017	NANKAI ELEC RAI	0.002%	94.856%
5018	BURCKHARDT COMP	0.002%	94.858%
5019	FARMER BROS CO COMMON STOCK USD1.0	0.002%	94.861%
5020	VISTA OUTDOOR INC COMMON STOCK USD.01	0.002%	94.863%
5021	KEIHIN CORP	0.002%	94.865%
5022	CJ E&M CORPORAT	0.002%	94.868%
5023	TOMRA SYSTEMS A	0.002%	94.870%
5024	POLYPIPE GROUP	0.002%	94.873%
5025	DIGI.COM BHD	0.002%	94.875%
5026	EXEDY CORP	0.002%	94.877%
5027	SALFACORP SA	0.002%	94.880%
5028	AEGION CORP COMMON STOCK USD.01	0.002%	94.882%
5029	MATSUMOTOKIYOSH	0.002%	94.884%
5030	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	94.887%
5031	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	94.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	INDUTRADE AB	0.002%	94.892%
5033	PROSEGUR CIA DE	0.002%	94.894%
5034	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.002%	94.896%
5035	DAINIPPON PHARM	0.002%	94.899%
5036	NAN YA PRINTED	0.002%	94.901%
5037	AUSDRILL LIMITE	0.002%	94.904%
5038	LINDSAY CORP COMMON STOCK USD1.0	0.002%	94.906%
5039	KEPPEL DC REIT	0.002%	94.908%
5040	KAKEN PHARM	0.002%	94.911%
5041	SAMPO OYJ	0.002%	94.913%
5042	CAR INC	0.002%	94.915%
5043	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	94.918%
5044	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	94.920%
5045	SAUL CENTERS INC REIT USD.01	0.002%	94.923%
5046	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	94.925%
5047	BK OF EAST ASIA	0.002%	94.927%
5048	MAKALOTIndustr	0.002%	94.930%
5049	HUA HONG SEMICO	0.002%	94.932%
5050	DAIWABO CO LTD	0.002%	94.934%
5051	YUHAN CORP	0.002%	94.937%
5052	SUMMERSET GROUP	0.002%	94.939%
5053	SERCOMM CORP	0.002%	94.941%
5054	TOKEN CORP	0.002%	94.944%
5055	NAVIGANT CONSUL	0.002%	94.946%
5056	FERROTEC CORP	0.002%	94.949%
5057	SUPER RETAIL GR	0.002%	94.951%
5058	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.002%	94.953%
5059	CHATHAM LODGING	0.002%	94.956%
5060	TOHO HOLDINGS C	0.002%	94.958%
5061	CONNECTONE BANCORP INC COMMON STOCK	0.002%	94.960%
5062	CANCOM SE	0.002%	94.963%
5063	JSW ENERGY LTD	0.002%	94.965%
5064	VANGUARD INTL S	0.002%	94.967%
5065	F E CONSORTM IN	0.002%	94.970%
5066	TAKEUCHI MANUFA	0.002%	94.972%
5067	KINPO ELECTRONI	0.002%	94.974%
5068	GPO CARSO SA DE	0.002%	94.977%
5069	TRUSCO NAKAYAMA	0.002%	94.979%
5070	ALPINE ELECTRON	0.002%	94.981%
5071	GUDANG GARAM(PE	0.002%	94.984%
5072	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	94.986%
5073	FUJI MACHINE MF	0.002%	94.988%
5074	AIN PHARMACIEZ	0.002%	94.991%
5075	OCADO GROUP PLC	0.002%	94.993%
5076	KOMAX HOLDING A	0.002%	94.995%
5077	HOKUETSU KISHU	0.002%	94.998%
5078	HITACHI ZOSEN C	0.002%	95.000%
5079	ALL NIPPON AIRW	0.002%	95.002%
5080	FAR EAST INTL B	0.002%	95.005%
5081	DIGITAL CHINA H	0.002%	95.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	DULUXGROUP LTD	0.002%	95.009%
5083	CyberAgent, Inc	0.002%	95.012%
5084	PERFICIENT INC COMMON STOCK USD.001	0.002%	95.014%
5085	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	95.016%
5086	JUST EAT PLC	0.002%	95.019%
5087	AMERICA MOVIL SPN ADR CL L ADR	0.002%	95.021%
5088	CHINA HARMONY N	0.002%	95.023%
5089	EXACTECH INC COMMON STOCK USD.01	0.002%	95.026%
5090	KRUK SA	0.002%	95.028%
5091	KIMBERLY CLARK	0.002%	95.030%
5092	SHIMADZU CORP	0.002%	95.033%
5093	MEDIPAL HOLDING	0.002%	95.035%
5094	NIPPON FLOUR MI	0.002%	95.037%
5095	SM PRIME HLDGS	0.002%	95.040%
5096	RESOLUTE FOREST	0.002%	95.042%
5097	COMTECH TELE CO	0.002%	95.044%
5098	THAI UNION GROU	0.002%	95.047%
5099	FAES FARMA SA	0.002%	95.049%
5100	CUMMINS INDIA	0.002%	95.051%
5101	SKYFAME REALTY	0.002%	95.054%
5102	AUSTEVOLL SEAFO	0.002%	95.056%
5103	SHANKS GROUP PL	0.002%	95.058%
5104	TOHO GAS CO	0.002%	95.061%
5105	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.063%
5106	GPO TELEVISA	0.002%	95.065%
5107	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	95.068%
5108	PARMALAT S.P.A	0.002%	95.070%
5109	UNITED ARROWS L	0.002%	95.072%
5110	RINGKJOEBING LA	0.002%	95.075%
5111	ANRITSU CORP	0.002%	95.077%
5112	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	95.079%
5113	LINK ADMINISTRA	0.002%	95.081%
5114	AMBEV SA ADR ADR	0.002%	95.084%
5115	SAIZERIYA COMPA	0.002%	95.086%
5116	CHENG LOONG	0.002%	95.088%
5117	KIWOOM SECURITI	0.002%	95.091%
5118	JAPAN AVIATN EL	0.002%	95.093%
5119	INDORAMA VENTUR	0.002%	95.095%
5120	AXCELIS TECHNOL	0.002%	95.098%
5121	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	95.100%
5122	DUSKIN CO LTD	0.002%	95.102%
5123	ITO EN	0.002%	95.105%
5124	TONG YANG INDUS	0.002%	95.107%
5125	RESORTTRUST INC	0.002%	95.109%
5126	GUNZE	0.002%	95.111%
5127	KOMORI CORPORAT	0.002%	95.114%
5128	PACIFIC BASIN S	0.002%	95.116%
5129	GLOBAL LOGISTIC	0.002%	95.118%
5130	FUJITEC CO	0.002%	95.121%
5131	AURICO METALS INC COMMON STOCK	0.002%	95.123%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	PACIFIC INDUSTR	0.002%	95.125%
5133	PLDT INC	0.002%	95.128%
5134	SUGI HOLDINGS C	0.002%	95.130%
5135	AK STEEL HOLDIN	0.002%	95.132%
5136	CRAMO OYJ B SHS	0.002%	95.134%
5137	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	95.137%
5138	INDUSTRIAS CH S	0.002%	95.139%
5139	KEIO CORP	0.002%	95.141%
5140	CHINA TELECOM CORP LTD ADR ADR	0.002%	95.144%
5141	MGM GROWTH PROPERTIES LLC A REIT	0.002%	95.146%
5142	MAANSHAN IRON &	0.002%	95.148%
5143	KRUNG THAI BNK	0.002%	95.150%
5144	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.002%	95.153%
5145	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	95.155%
5146	KOSE	0.002%	95.157%
5147	FIBROGEN INC COMMON STOCK USD.01	0.002%	95.160%
5148	EPISTAR CORP	0.002%	95.162%
5149	SEMBCORP MARINE	0.002%	95.164%
5150	TRAVELSKY TECHN	0.002%	95.166%
5151	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	95.169%
5152	ROBINSONS LAND	0.002%	95.171%
5153	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.173%
5154	OCLARO INC COMMON STOCK USD.01	0.002%	95.176%
5155	ARCHROCK INC COMMON STOCK USD.01	0.002%	95.178%
5156	LUNDIN PERTOLEU	0.002%	95.180%
5157	TRANSPORT INTL	0.002%	95.182%
5158	NH HOTELES	0.002%	95.185%
5159	BONAVA AB - B S	0.002%	95.187%
5160	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.189%
5161	AEON MALL CO LT	0.002%	95.191%
5162	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.002%	95.194%
5163	SAMSUNG CARD	0.002%	95.196%
5164	TOWER INTL INC	0.002%	95.198%
5165	BANGCHAK CORP P	0.002%	95.201%
5166	INVESTMENT TECH	0.002%	95.203%
5167	CHOW SANG SANG	0.002%	95.205%
5168	CHINA EASTERN A	0.002%	95.207%
5169	AEON DELIGHT	0.002%	95.210%
5170	GIGABYTE TECHNO	0.002%	95.212%
5171	AUTOGRILL SPA	0.002%	95.214%
5172	MONOTARO CO.LTD	0.002%	95.216%
5173	FISHER (JAMES)	0.002%	95.219%
5174	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	95.221%
5175	SENKO CO	0.002%	95.223%
5176	SHIKOKU ELEC PO	0.002%	95.225%
5177	COCA-COLA FEMSA	0.002%	95.228%
5178	DAETWYLER HOLDI	0.002%	95.230%
5179	CHINA AOYUAN PR	0.002%	95.232%
5180	HULIC CO LTD	0.002%	95.234%
5181	CROMPTON GREAVE	0.002%	95.237%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	MACQUARIE MEXIC	0.002%	95.239%
5183	SEINO TRANSPORT	0.002%	95.241%
5184	MANHATTAN ASSOC	0.002%	95.243%
5185	RYOBI	0.002%	95.246%
5186	CIA SANEAMENTO	0.002%	95.248%
5187	SWIRE PACIFIC	0.002%	95.250%
5188	TITAN INDUSTRIE	0.002%	95.252%
5189	INV LA CONSTRUC	0.002%	95.255%
5190	CORBYSPIRIT AN	0.002%	95.257%
5191	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.259%
5192	SANFILIPPO(JOHN	0.002%	95.261%
5193	CSR CORP	0.002%	95.264%
5194	ELEC POWER DEV	0.002%	95.266%
5195	ELIA SYS OPERAT	0.002%	95.268%
5196	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	95.270%
5197	MBANK	0.002%	95.273%
5198	LUXOTTICA GROUP	0.002%	95.275%
5199	PC CONNECTION	0.002%	95.277%
5200	ENGIE BRASIL SA	0.002%	95.279%
5201	NIPPON REIT INV	0.002%	95.282%
5202	ALSO HOLDING-RE	0.002%	95.284%
5203	MACQUARIE LEISU	0.002%	95.286%
5204	AIRBOSS OF AMER	0.002%	95.288%
5205	REGIS CORP COMMON STOCK USD.05	0.002%	95.291%
5206	UNI-PRESIDENT C	0.002%	95.293%
5207	GRANGES AB	0.002%	95.295%
5208	INTERROLL HOLDI	0.002%	95.297%
5209	JOWA HLDGS CO L	0.002%	95.299%
5210	ALKERMES PLC	0.002%	95.302%
5211	PALTAC CORP	0.002%	95.304%
5212	PAN OCEAN CO	0.002%	95.306%
5213	AIRASIA BHD	0.002%	95.308%
5214	CBL & ASSOC PRO	0.002%	95.311%
5215	BHARAT PETROL C	0.002%	95.313%
5216	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	95.315%
5217	PAPA JOHN'S INT	0.002%	95.317%
5218	UTD STATES CELL	0.002%	95.319%
5219	NIKKISO CO	0.002%	95.322%
5220	RYMAN HEALTHCAR	0.002%	95.324%
5221	VTECH HLDGS	0.002%	95.326%
5222	MYERS INDUSTRIES INC COMMON STOCK	0.002%	95.328%
5223	NICE SYSTEMS	0.002%	95.330%
5224	CROMWELL PROPER	0.002%	95.333%
5225	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	95.335%
5226	TAKKT AG	0.002%	95.337%
5227	PPC LTD	0.002%	95.339%
5228	GPO DE INVERSIO	0.002%	95.341%
5229	SAO MARTINHO SA	0.002%	95.344%
5230	ORGANIZACI SORI	0.002%	95.346%
5231	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	95.348%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	JUMBO SA	0.002%	95.350%
5233	DOOSAN HEAVY IN	0.002%	95.352%
5234	IINO KAIUN KAIS	0.002%	95.355%
5235	AXIA REAL ESTAT	0.002%	95.357%
5236	THANACHART CAPI	0.002%	95.359%
5237	DAEWOO INTERNAT	0.002%	95.361%
5238	GRAINGER TRUST	0.002%	95.363%
5239	EVERGREEN MARIN	0.002%	95.366%
5240	UTD INTEGRATION	0.002%	95.368%
5241	NEW ORIENTAL ED	0.002%	95.370%
5242	CHINA TRADITION	0.002%	95.372%
5243	DELPHI TECHNOLO	0.002%	95.374%
5244	POLSKIE GORNICT	0.002%	95.377%
5245	MARUICHI STL TU	0.002%	95.379%
5246	KINDEN CORPORAT	0.002%	95.381%
5247	TOHO BANK	0.002%	95.383%
5248	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	95.385%
5249	CJ O SHOPPING C	0.002%	95.387%
5250	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.390%
5251	KENEDIX RESIDEN	0.002%	95.392%
5252	KRUNGTHAI CARD	0.002%	95.394%
5253	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.396%
5254	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.398%
5255	SAMSUNG SDS CO	0.002%	95.401%
5256	CHARGEURS SA	0.002%	95.403%
5257	CHINA DONGXIANG	0.002%	95.405%
5258	JIANGSU EXPRESS	0.002%	95.407%
5259	FASTIGHETS AB B	0.002%	95.409%
5260	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	95.411%
5261	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.002%	95.414%
5262	J.C. PENNEY CO INC COMMON STOCK USD.5	0.002%	95.416%
5263	NIB HOLDINGS LT	0.002%	95.418%
5264	SANKEN ELECTRIC	0.002%	95.420%
5265	HYAKUJUSHI BANK	0.002%	95.422%
5266	NS SOLUTIONS CO	0.002%	95.425%
5267	ZZZSAN-AI OIL C	0.002%	95.427%
5268	ASCOTT RESIDENC	0.002%	95.429%
5269	GAZTRANSPORT ET	0.002%	95.431%
5270	CHOICE PROPERTI	0.002%	95.433%
5271	RATHBONE BROTHE	0.002%	95.435%
5272	TOKYO OHKA KOGY	0.002%	95.438%
5273	Alliance Global	0.002%	95.440%
5274	SITC INTERNATIO	0.002%	95.442%
5275	HAREL INSURANCE	0.002%	95.444%
5276	KYUSHU ELEC POW	0.002%	95.446%
5277	NOBIA AB NEW	0.002%	95.448%
5278	METROPOLE TV-(M	0.002%	95.451%
5279	CHINA BLUECHEMI	0.002%	95.453%
5280	SUDAMERICANA VA	0.002%	95.455%
5281	SALINI IMPREGIL	0.002%	95.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	CLOETTA AB B SH	0.002%	95.459%
5283	INVACARE CORP	0.002%	95.461%
5284	KATO SANGYO CO	0.002%	95.464%
5285	LAWSON	0.002%	95.466%
5286	MORGUARD NORTH	0.002%	95.468%
5287	HANSTEEN HOLDIN	0.002%	95.470%
5288	TOKAI HOLDINGS	0.002%	95.472%
5289	ZARDOYA-OTIS	0.002%	95.474%
5290	LAR ESPANA REAL	0.002%	95.477%
5291	INVESCO OFFICE	0.002%	95.479%
5292	GETTY PETROLEUM	0.002%	95.481%
5293	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.483%
5294	CHEUNG KONG INF	0.002%	95.485%
5295	ENDEAVOUR SILVE	0.002%	95.487%
5296	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	95.489%
5297	POONGSAN CORP(N	0.002%	95.492%
5298	KERNEL HOLDING	0.002%	95.494%
5299	JARDINE CYCLE	0.002%	95.496%
5300	BBMG CORPORATIO	0.002%	95.498%
5301	SUMMIT INDUSTRI	0.002%	95.500%
5302	IMP DEL DES Y E	0.002%	95.502%
5303	INDS BACHOCO SA	0.002%	95.504%
5304	LATAM AIRLINES	0.002%	95.507%
5305	BERNER KTBK	0.002%	95.509%
5306	EI TOWERS SPA	0.002%	95.511%
5307	GOODMAN PROPERT	0.002%	95.513%
5308	CIA HERING	0.002%	95.515%
5309	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.517%
5310	GETAC TECHNOLOG	0.002%	95.519%
5311	TEMP HOLDINGS C	0.002%	95.522%
5312	PARK 24 CO	0.002%	95.524%
5313	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	95.526%
5314	CENTRAL GLASS C	0.002%	95.528%
5315	LIBERBANK SA	0.002%	95.530%
5316	BARR(A.G.)	0.002%	95.532%
5317	NAMPAK LTD.	0.002%	95.534%
5318	SA CORP REAL ES	0.002%	95.537%
5319	SWATCH GROUP AG	0.002%	95.539%
5320	GREEN PLAINS INC COMMON STOCK USD.001	0.002%	95.541%
5321	MOCHIDA PHARM C	0.002%	95.543%
5322	NIPPON DENSETSU	0.002%	95.545%
5323	SYSTEMAX INC COMMON STOCK USD.01	0.002%	95.547%
5324	TONGDA GROUP HL	0.002%	95.549%
5325	TULLETT PREBON	0.002%	95.551%
5326	ACTUA CORP COMMON STOCK USD.001	0.002%	95.554%
5327	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	95.556%
5328	HAITONG INTL SE	0.002%	95.558%
5329	CHINA GALAXY SE	0.002%	95.560%
5330	CHINA SHIPPING	0.002%	95.562%
5331	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	95.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	ECLIPX GROUP LT	0.002%	95.566%
5333	ECHO GLOBAL LOG	0.002%	95.568%
5334	SQUARE INC A COMMON STOCK USD.000001	0.002%	95.571%
5335	AUTOMOTIVE HOLD	0.002%	95.573%
5336	OUTSOURCING INC	0.002%	95.575%
5337	DAIFUKU CO	0.002%	95.577%
5338	EMP NAC ELECTRI	0.002%	95.579%
5339	MIRAIT HLDG COR	0.002%	95.581%
5340	CTS CORP COMMON STOCK	0.002%	95.583%
5341	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	95.585%
5342	TACHI-S CO	0.002%	95.588%
5343	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	95.590%
5344	ISHIHARA SANGYO	0.002%	95.592%
5345	WING TAI HOLDIN	0.002%	95.594%
5346	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.596%
5347	MARICO LTD	0.002%	95.598%
5348	KENDRION NV	0.002%	95.600%
5349	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	95.602%
5350	MID REIT INC	0.002%	95.604%
5351	ORION CORP	0.002%	95.607%
5352	BANCA GENERALI	0.002%	95.609%
5353	BENI STABILI IT	0.002%	95.611%
5354	TONG REN TANG T	0.002%	95.613%
5355	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.615%
5356	JINRO LTD	0.002%	95.617%
5357	NAN YA PLASTIC	0.002%	95.619%
5358	YUEN FOONG YU M	0.002%	95.621%
5359	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	95.623%
5360	NANTO BANK	0.002%	95.626%
5361	PARKWAY LIFE RE	0.002%	95.628%
5362	AOMORI BANK	0.002%	95.630%
5363	BORREGAARD ASA	0.002%	95.632%
5364	BELLUNA CO.LTD	0.002%	95.634%
5365	HARMONY GOLD MN	0.002%	95.636%
5366	TELEVISION BROA	0.002%	95.638%
5367	FOXCONN TECHNOL	0.002%	95.640%
5368	BT INVESTMENT M	0.002%	95.642%
5369	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	95.644%
5370	HIWIN TECH CORP	0.002%	95.646%
5371	ATLANTICA YIELD	0.002%	95.649%
5372	CONTACT ENERGY	0.002%	95.651%
5373	GENEREA SAB DE	0.002%	95.653%
5374	GPO IND BIMBO	0.002%	95.655%
5375	DE'LONGHI SPA	0.002%	95.657%
5376	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	95.659%
5377	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.661%
5378	ARCS CO LTD	0.002%	95.663%
5379	CHINA LESSO GRO	0.002%	95.665%
5380	ADANI POWER LTD	0.002%	95.667%
5381	BCO BILBAO VIZC	0.002%	95.669%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	95.672%
5383	KINGDEE INTERNA	0.002%	95.674%
5384	SEMAPA SOC INVE	0.002%	95.676%
5385	TOAGOSEI CO LTD	0.002%	95.678%
5386	BURE INVESTMENT	0.002%	95.680%
5387	ADVANCED MICRO	0.002%	95.682%
5388	ZEE ENTERTAIN E	0.002%	95.684%
5389	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	95.686%
5390	AMOREPACIFIC-NE	0.002%	95.688%
5391	ODONTOPREV SA	0.002%	95.690%
5392	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	95.692%
5393	VST HLDGS	0.002%	95.694%
5394	Mobistar SA	0.002%	95.696%
5395	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	95.699%
5396	UNIFI INC	0.002%	95.701%
5397	CVR ENERGY INC	0.002%	95.703%
5398	KEISEI ELEC RY	0.002%	95.705%
5399	FRASERS CENTREP	0.002%	95.707%
5400	INTERCONEXION E	0.002%	95.709%
5401	MEIDENSHA CORP	0.002%	95.711%
5402	BIZLINK HOLDING	0.002%	95.713%
5403	EBOS GROUP LTD	0.002%	95.715%
5404	ANGLOGOLD LTD	0.002%	95.717%
5405	ESURE GROUP PLC	0.002%	95.719%
5406	EMS-CHEMIE HLDG	0.002%	95.721%
5407	SKYLARK CO LTD	0.002%	95.723%
5408	VEDANTA RESOURC	0.002%	95.725%
5409	ZCL COMPOSITES	0.002%	95.727%
5410	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.002%	95.729%
5411	FRESENIUS MEDIC	0.002%	95.731%
5412	VITASOY INTL	0.002%	95.734%
5413	OPHIR ENERGY PL	0.002%	95.736%
5414	FIVE PRIME THER	0.002%	95.738%
5415	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.740%
5416	RED STAR MACALL	0.002%	95.742%
5417	CDL HOSPITALITY	0.002%	95.744%
5418	PIONEER CORP JP	0.002%	95.746%
5419	NWS HOLDINGS LT	0.002%	95.748%
5420	CHIPBOND TECHNO	0.002%	95.750%
5421	NHN ENTERTAINME	0.002%	95.752%
5422	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.754%
5423	SEKISUI HOUSE	0.002%	95.756%
5424	ALGOMA CENTRAL	0.002%	95.758%
5425	ALS LTD	0.002%	95.760%
5426	KANAMOTO CO LTD	0.002%	95.762%
5427	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.764%
5428	RAMIRENT OYJ	0.002%	95.766%
5429	FERREXPO PLC	0.002%	95.768%
5430	JAPAN LIFELINE	0.002%	95.770%
5431	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.772%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	SOHU.COM INC	0.002%	95.774%
5433	DOMINOS PIZZA E	0.002%	95.776%
5434	AOZORA BANK	0.002%	95.779%
5435	MAYORA INDAH	0.002%	95.781%
5436	ITOCHU TECHNO S	0.002%	95.783%
5437	ALLIED GROUP LT	0.002%	95.785%
5438	WD 40 CO COMMON STOCK USD.001	0.002%	95.787%
5439	LG INTL CORP	0.002%	95.789%
5440	HUFVUDSTADEN AB	0.002%	95.791%
5441	NEW WAVE GROUP	0.002%	95.793%
5442	LATECOERE	0.002%	95.795%
5443	ANADOLU EFES BI	0.002%	95.797%
5444	LG INDL SYSTEMS	0.002%	95.799%
5445	BIM BIRLESIK MA	0.002%	95.801%
5446	NISSAN SHATAI C	0.002%	95.803%
5447	KYOKUTO KAIHATS	0.002%	95.805%
5448	KUNGSLEDEN AB N	0.002%	95.807%
5449	CHENG UEI PRECI	0.002%	95.809%
5450	TEXTAINER GROUP	0.002%	95.811%
5451	DONGYUE GROUP	0.002%	95.813%
5452	TOHO ZINC CO LT	0.002%	95.815%
5453	LIECHTENSTEINIS	0.002%	95.817%
5454	TRANSM ALIANCA	0.002%	95.819%
5455	TRAVELPORT WORL	0.002%	95.821%
5456	WESTERN AREAS N	0.002%	95.823%
5457	FRASERS LOGISTI	0.002%	95.825%
5458	PTC INC COMMON STOCK USD.01	0.002%	95.827%
5459	ETERNAL CHEMICA	0.002%	95.829%
5460	IRPC PUBLIC CO	0.002%	95.831%
5461	TOKYU CONST	0.002%	95.833%
5462	BRINKER INTL IN	0.002%	95.835%
5463	SINGAPORE EXCHA	0.002%	95.837%
5464	START TODAY CO	0.002%	95.839%
5465	NORTHGATE	0.002%	95.841%
5466	TIER REIT INC REIT USD.0001	0.002%	95.843%
5467	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.845%
5468	HSN INC COMMON STOCK USD.01	0.002%	95.847%
5469	ASANKO GOLD INC	0.002%	95.849%
5470	RELIANCE POWER	0.002%	95.851%
5471	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.853%
5472	NISSHIN STEEL H	0.002%	95.855%
5473	OKI ELECTRIC IN	0.002%	95.857%
5474	TAICHUNG	0.002%	95.859%
5475	SPEEDWAY MOTORS	0.002%	95.861%
5476	SHINKO ELEC IND	0.002%	95.863%
5477	AIA ENGINEERING	0.002%	95.865%
5478	NITTO BOSEKI CO	0.002%	95.867%
5479	CHINA SCE PROPE	0.002%	95.869%
5480	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	95.871%
5481	SUNDRUG CO LTD	0.002%	95.873%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	MYCRONIC AB	0.002%	95.875%
5483	TVS MOTOR CO	0.002%	95.877%
5484	ADVANTEST	0.002%	95.879%
5485	TLG IMMOBILIEN	0.002%	95.881%
5486	MPHASIS LTD	0.002%	95.883%
5487	RAJESH EXPORTS	0.002%	95.885%
5488	LOTTE SHOPPING	0.002%	95.887%
5489	K12 INC COMMON STOCK USD.0001	0.002%	95.889%
5490	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	95.891%
5491	LOJAS AMERICANA	0.002%	95.893%
5492	HERO HONDA	0.002%	95.895%
5493	TAIWAN STYRENE	0.002%	95.897%
5494	RAIN INDUSTRIES	0.002%	95.899%
5495	CHINA RAILWAY S	0.002%	95.901%
5496	SINBON ELECTRON	0.002%	95.903%
5497	DAH SING BANKIN	0.002%	95.905%
5498	YODOGAWA STEEL	0.002%	95.907%
5499	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.909%
5500	GREAT WALL ENTE	0.002%	95.911%
5501	WIHLBORGS FASTI	0.002%	95.913%
5502	S FOODS INC	0.002%	95.915%
5503	DIALOG GROUP BH	0.002%	95.917%
5504	CHINA SOUTH CIT	0.002%	95.919%
5505	GUOTAI JUNAN IN	0.002%	95.921%
5506	PROVIDENT FINAN	0.002%	95.923%
5507	IOOF HOLDINGS L	0.002%	95.925%
5508	IRISO ELECTRONI	0.002%	95.927%
5509	CONSORT MEDICAL	0.002%	95.929%
5510	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.931%
5511	SP SETIA	0.002%	95.933%
5512	BAYWA AG (BAYER	0.002%	95.935%
5513	AKER SOLUTIONS	0.002%	95.937%
5514	RPS GROUP PLC	0.002%	95.939%
5515	KENDA RUBBER IN	0.002%	95.941%
5516	HIGHWEALTH CONS	0.002%	95.943%
5517	SEMICONDUCTOR M	0.002%	95.945%
5518	INDIABULL REAL	0.002%	95.947%
5519	GENWORTH MORTGA	0.002%	95.949%
5520	IBJ LEASING CO	0.002%	95.950%
5521	NIHON KOHDEN CO	0.002%	95.952%
5522	RPX CORP COMMON STOCK USD.0001	0.002%	95.954%
5523	ALTICE NV CLAS	0.002%	95.956%
5524	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	95.958%
5525	TUNG HO STEEL E	0.002%	95.960%
5526	SHOWA CORP	0.002%	95.962%
5527	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.964%
5528	KANGWON LAND IN	0.002%	95.966%
5529	TAG TEGERNSEE I	0.002%	95.968%
5530	RIPLEY CORP SA	0.002%	95.970%
5531	TRULY INTL HLDG	0.002%	95.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	ASIA OPTICAL CO	0.002%	95.974%
5533	NISHI NIPPON RR	0.002%	95.976%
5534	WUESTENROT & WU	0.002%	95.978%
5535	FUTABA CORP	0.002%	95.980%
5536	PARAMOUNT BED H	0.002%	95.982%
5537	TAISHO PHARMACE	0.002%	95.984%
5538	DIGNITY PLC	0.002%	95.986%
5539	IS DONGSEO CO L	0.002%	95.988%
5540	TOOTSIE ROLL IN	0.002%	95.989%
5541	FURUKAWA CO	0.002%	95.991%
5542	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	95.993%
5543	MARCUS CORP	0.002%	95.995%
5544	ORIFLAME HOLDIN	0.002%	95.997%
5545	CHINA FOOD LTD	0.002%	95.999%
5546	ALBIOMA	0.002%	96.001%
5547	FORTUNE R/EST I	0.002%	96.003%
5548	ACCELL GROUP	0.002%	96.005%
5549	SAN-A CO LTD	0.002%	96.007%
5550	INABATA & CO	0.002%	96.009%
5551	CA IMMOBILIEN A	0.002%	96.011%
5552	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	96.013%
5553	PETS AT HOME GR	0.002%	96.015%
5554	MY EG SERVICES	0.002%	96.017%
5555	WORLDPAY GRP PL	0.002%	96.019%
5556	KANSAI PAINT CO	0.002%	96.020%
5557	OMNIA HOLDINGS	0.002%	96.022%
5558	HUTCHISON TEL-H	0.002%	96.024%
5559	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.026%
5560	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	96.028%
5561	AOKI INTL	0.002%	96.030%
5562	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	96.032%
5563	YIRENDAI LTD AD	0.002%	96.034%
5564	BANK OF BARODA	0.002%	96.036%
5565	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	96.038%
5566	TAIWAN FERTILIZ	0.002%	96.040%
5567	GLAXOSMITHKLINE	0.002%	96.042%
5568	EMBOTELLA ANDIN	0.002%	96.044%
5569	IZUMI CO	0.002%	96.046%
5570	KADOKAWA DWANGO	0.002%	96.047%
5571	ALTAREA SCA	0.002%	96.049%
5572	CYFROWY POLSAT	0.002%	96.051%
5573	CYBG PLC	0.002%	96.053%
5574	LUYE PHARMA GRO	0.002%	96.055%
5575	FORMOSA PETROCH	0.002%	96.057%
5576	STRIDES ARCOLAB	0.002%	96.059%
5577	NATURA COSMETIC	0.002%	96.061%
5578	SAGAMI RAILWAY	0.002%	96.063%
5579	NICHI-IKO PHARM	0.002%	96.065%
5580	PIOLAX CO	0.002%	96.067%
5581	REALESTATE.COM.	0.002%	96.069%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	DAIBIRU CORP	0.002%	96.071%
5583	SANTAM	0.002%	96.072%
5584	FENG HSIN IRON&	0.002%	96.074%
5585	OVS SPA	0.002%	96.076%
5586	KOREA ELEC POWE	0.002%	96.078%
5587	PETRONAS CHEMIC	0.002%	96.080%
5588	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	96.082%
5589	DOMETIC GROUP A	0.002%	96.084%
5590	JB FINANCIAL GR	0.002%	96.086%
5591	PACIFIC TEXTILE	0.002%	96.088%
5592	FIBRIA CELULOSE	0.002%	96.090%
5593	CAHYA MATA SARA	0.002%	96.092%
5594	DAINICHISEIKA C	0.002%	96.093%
5595	LG HAUSYS LTD	0.002%	96.095%
5596	SOMFY SA	0.002%	96.097%
5597	YANG MING MARIN	0.002%	96.099%
5598	KOMBASSAN HOLDI	0.002%	96.101%
5599	JAPAN DISPLAY I	0.002%	96.103%
5600	OLAM INTERNATIO	0.002%	96.105%
5601	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.107%
5602	SUZUKEN CO LTD	0.002%	96.109%
5603	ENNIS INC COMMON STOCK USD2.5	0.002%	96.111%
5604	POWER GRID CORP	0.002%	96.112%
5605	NISSIN KOGYO	0.002%	96.114%
5606	TELEFONICA BRASIL ADR ADR	0.002%	96.116%
5607	CONN S INC COMMON STOCK USD.01	0.002%	96.118%
5608	ARCADYAN TECHNO	0.002%	96.120%
5609	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	96.122%
5610	GO-AHEAD GROUP	0.002%	96.124%
5611	SINGAPORE POST	0.002%	96.126%
5612	NOJIMA CORP	0.002%	96.128%
5613	JACCS CO	0.002%	96.130%
5614	SLATE OFFICE RE	0.002%	96.131%
5615	NIPPON CHEMI-CO	0.002%	96.133%
5616	TSI HOLDINGS CO	0.002%	96.135%
5617	NISSIN ELECTRIC	0.002%	96.137%
5618	ZHEN DING TECHN	0.002%	96.139%
5619	TATA CHEMICALS	0.002%	96.141%
5620	PRADA SPA	0.002%	96.143%
5621	AUSTRIA TECHNOL	0.002%	96.145%
5622	LUMINEX CORP COMMON STOCK USD.001	0.002%	96.147%
5623	PERPETUAL TST A	0.002%	96.148%
5624	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	96.150%
5625	ELITE MATERIAL	0.002%	96.152%
5626	STEEL AUTHORITY	0.002%	96.154%
5627	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.156%
5628	HEIWADO CO LTD	0.002%	96.158%
5629	TRAKYA CAM SANA	0.002%	96.160%
5630	KARDEX	0.002%	96.162%
5631	FLEURY SA	0.002%	96.164%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	KAKAKU.COM INC	0.002%	96.165%
5633	QUIMICA Y MINER	0.002%	96.167%
5634	CAPITARETAIL CH	0.002%	96.169%
5635	TAIWAN GLASS	0.002%	96.171%
5636	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.173%
5637	CEVA INC COMMON STOCK USD.001	0.002%	96.175%
5638	ULTIMATE	0.002%	96.177%
5639	CHICONY ELECTRO	0.002%	96.179%
5640	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.180%
5641	LANDING INTL DE	0.002%	96.182%
5642	NANYA TECHNOLOG	0.002%	96.184%
5643	GORMAN-RUPP CO	0.002%	96.186%
5644	KITZ CORPORATIO	0.002%	96.188%
5645	OTSUKA CORP	0.002%	96.190%
5646	SKY PERFECT JSA	0.002%	96.192%
5647	MANTRA GROUP LT	0.002%	96.194%
5648	CARD FACTORY PL	0.002%	96.195%
5649	SINGAPORE TECH	0.002%	96.197%
5650	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.199%
5651	E-MART CO. LTD.	0.002%	96.201%
5652	HIKARI TSUSHIN	0.002%	96.203%
5653	MAINSTREET HEAL	0.002%	96.205%
5654	HEXAWARE TECHNO	0.002%	96.207%
5655	AMERICAN RAILCA	0.002%	96.209%
5656	DOOSAN CORP	0.002%	96.210%
5657	BW OFFSHORE LTD	0.002%	96.212%
5658	GRAMMER AG	0.002%	96.214%
5659	POWERLONG REAL	0.002%	96.216%
5660	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.218%
5661	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	96.220%
5662	IMPERIAL METALS	0.002%	96.222%
5663	IRESS MARKET TE	0.002%	96.223%
5664	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	96.225%
5665	HOPSON DEVELOPM	0.002%	96.227%
5666	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.229%
5667	CENTRL PLAZA HO	0.002%	96.231%
5668	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	96.233%
5669	YAOKO CO	0.002%	96.235%
5670	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.236%
5671	CHUNGHWA TELECO	0.002%	96.238%
5672	EVENT HOSPITALI	0.002%	96.240%
5673	ITE GROUP	0.002%	96.242%
5674	CHINA OVERASEA	0.002%	96.244%
5675	BILIA AB	0.002%	96.246%
5676	K WAH INTL HLDG	0.002%	96.248%
5677	GRUMA SA DE CV	0.002%	96.249%
5678	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.251%
5679	SATO CORP	0.002%	96.253%
5680	TSRC CORP	0.002%	96.255%
5681	TATSUTA ELEC WI	0.002%	96.257%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	FINISH LINE INC	0.002%	96.259%
5683	BTG PLC	0.002%	96.261%
5684	SYRAH RESOURCES	0.002%	96.262%
5685	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	96.264%
5686	KINTETSU WORLD	0.002%	96.266%
5687	UNISEM (M) BHD	0.002%	96.268%
5688	JGC CORP	0.002%	96.270%
5689	DONGBU HITEK CO	0.002%	96.272%
5690	NIC INC COMMON STOCK	0.002%	96.273%
5691	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.275%
5692	SHANGHAI ELECTR	0.002%	96.277%
5693	FORHOUSE CORP	0.002%	96.279%
5694	SPARKASSEN IMMO	0.002%	96.281%
5695	GLOBAL ONE REAL	0.002%	96.283%
5696	LUPIN LTD	0.002%	96.284%
5697	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.286%
5698	HITACHI MAXELL	0.002%	96.288%
5699	ROXGOLD INC	0.002%	96.290%
5700	FUYAO GLASS IND	0.002%	96.292%
5701	GUNGHO ONLINE E	0.002%	96.294%
5702	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.295%
5703	GLOBE TELECOM I	0.002%	96.297%
5704	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	96.299%
5705	METALL ZUG AG	0.002%	96.301%
5706	FRONTERA ENERGY	0.002%	96.303%
5707	3SBIO INC	0.002%	96.305%
5708	CEWE COLOR HLDG	0.002%	96.306%
5709	TOPCO SCIENTIFI	0.002%	96.308%
5710	RUTH'S HOSPITAL	0.002%	96.310%
5711	KIATNAKIN FIN&S	0.002%	96.312%
5712	NEMETSCHKE AG	0.002%	96.314%
5713	GPO CATALANA OC	0.002%	96.315%
5714	METLIFECARE LTD	0.002%	96.317%
5715	SUMITOMO METAL	0.002%	96.319%
5716	ST SHINE OPTICA	0.002%	96.321%
5717	ZENSHO CO LTD	0.002%	96.323%
5718	LASERTEC CORP	0.002%	96.325%
5719	BARRATT DEVEL	0.002%	96.326%
5720	SCHAEFFLER AG P	0.002%	96.328%
5721	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.330%
5722	TAV HAVALIMANLA	0.002%	96.332%
5723	RUENTEX DEVELOP	0.002%	96.334%
5724	TAKARA LEBEN CO	0.002%	96.335%
5725	NEW CHINA LIFE	0.002%	96.337%
5726	KYUSHU RAILWAY	0.002%	96.339%
5727	SINOPEC KANTONS	0.002%	96.341%
5728	FENNER	0.002%	96.343%
5729	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	96.344%
5730	JCU CORP	0.002%	96.346%
5731	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.348%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.350%
5733	INDRA SISTEMAS	0.002%	96.352%
5734	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.353%
5735	GRUPO AEROPORTU	0.002%	96.355%
5736	TXC CORPN	0.002%	96.357%
5737	YOOX NET-A-PORT	0.002%	96.359%
5738	EZAKI GLICO CO	0.002%	96.361%
5739	BAVARIAN NORDIC	0.002%	96.363%
5740	LUKOIL PJSC- SP	0.002%	96.364%
5741	JAPAN SECS FINA	0.002%	96.366%
5742	EVERLIGHT ELECT	0.002%	96.368%
5743	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.370%
5744	PREMIER OIL	0.002%	96.372%
5745	BK ZACHODNI WBK	0.002%	96.373%
5746	CT REAL ESTATE	0.002%	96.375%
5747	SAPURAKENCANA P	0.002%	96.377%
5748	JAPAN AIRPORT T	0.002%	96.379%
5749	VTG AG	0.002%	96.381%
5750	TV18 BROADCAST	0.002%	96.382%
5751	KCE ELECTRONICS	0.002%	96.384%
5752	BARNES & NOBLE	0.002%	96.386%
5753	CHINA HIGH SPEE	0.002%	96.388%
5754	HAMBURGER HAFEN	0.002%	96.390%
5755	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	96.391%
5756	LUXOFT HOLDING	0.002%	96.393%
5757	PREMIER INVESTM	0.002%	96.395%
5758	ELRINGKLINGER	0.002%	96.397%
5759	LINDAB INTL AB	0.002%	96.398%
5760	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.400%
5761	HYSAN DEVELOPME	0.002%	96.402%
5762	GENESCO INC COMMON STOCK USD1.0	0.002%	96.404%
5763	TOKYO STEEL MFG	0.002%	96.406%
5764	MYOB GROUP LTD	0.002%	96.407%
5765	NIPPON SHEET GL	0.002%	96.409%
5766	TOPPAN FORMS	0.002%	96.411%
5767	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	96.413%
5768	TIMKENSTEEL CORP COMMON STOCK	0.002%	96.415%
5769	NEPI ROCKCASTLE	0.002%	96.416%
5770	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	96.418%
5771	MISC BERHAD	0.002%	96.420%
5772	CHINA SHIPPING	0.002%	96.422%
5773	FUTABA INDUSTRI	0.002%	96.423%
5774	OKINAWA ELEC PO	0.002%	96.425%
5775	JOLLIBEE FOODS	0.002%	96.427%
5776	INABA DENKISANG	0.002%	96.429%
5777	NKT HOLDING A/S	0.002%	96.431%
5778	FUKUYAMA TRANSP	0.002%	96.432%
5779	TEIKOKU PISTON	0.002%	96.434%
5780	PRECINT PRO	0.002%	96.436%
5781	HONG LEONG CRED	0.002%	96.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.439%
5783	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.441%
5784	PEREGRINE HLDGS	0.002%	96.443%
5785	PLAZA RETAIL RE	0.002%	96.445%
5786	JUKI CORP	0.002%	96.447%
5787	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.448%
5788	KOREA PETROCHEM	0.002%	96.450%
5789	CHINA INTL MARI	0.002%	96.452%
5790	PILOT CORP (NEW	0.002%	96.454%
5791	PUNJAB NATIONAL	0.002%	96.455%
5792	ALCONIX CORPORA	0.002%	96.457%
5793	YAHOO JAPAN COR	0.002%	96.459%
5794	TASSAL GROUP	0.002%	96.461%
5795	SAINT MARC HLDG	0.002%	96.462%
5796	ZUGER KANTONALB	0.002%	96.464%
5797	YAMAGATA BANK	0.002%	96.466%
5798	MEITEC CORPORAT	0.002%	96.468%
5799	RESOLUTE MINING	0.002%	96.469%
5800	NYRSTAR NV	0.002%	96.471%
5801	CANARA BANK	0.002%	96.473%
5802	XINJIANG GOLDWI	0.002%	96.475%
5803	GRIEG SEAFOOD A	0.002%	96.477%
5804	VISUAL PHOTONIC	0.002%	96.478%
5805	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.480%
5806	YUEXIU REAL ES	0.002%	96.482%
5807	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.484%
5808	OIL REFINERIES	0.002%	96.485%
5809	ASIA PACIFIC TE	0.002%	96.487%
5810	KOREA EXPRESS C	0.002%	96.489%
5811	ONESAVINGS BANK	0.002%	96.491%
5812	WAKITA & CO	0.002%	96.492%
5813	MUSASHI SEIMITS	0.002%	96.494%
5814	ORIENTAL UNION	0.002%	96.496%
5815	PRINCE HOUSING	0.002%	96.498%
5816	MOTOR OIL SA	0.002%	96.499%
5817	HELICAL BAR PLC	0.002%	96.501%
5818	REFRESCO GROUP	0.002%	96.503%
5819	RTL GROUP SA	0.002%	96.504%
5820	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.506%
5821	ROYAL CO	0.002%	96.508%
5822	CHOW TAI FOOK J	0.002%	96.510%
5823	CALLIDUS CAPITA	0.002%	96.511%
5824	SUMITOMO DENSET	0.002%	96.513%
5825	LASSILA & TIKAN	0.002%	96.515%
5826	HUATAI SECURITI	0.002%	96.517%
5827	GRINDROD LIMITE	0.002%	96.518%
5828	HUBER & SUHNER	0.002%	96.520%
5829	SHUN TAK HLDGS	0.002%	96.522%
5830	HEIWA REAL ESTA	0.002%	96.524%
5831	SIGMA PHARMACEU	0.002%	96.525%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	PHH CORP COMMON STOCK USD.01	0.002%	96.527%
5833	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.529%
5834	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.531%
5835	SOUTH INDIA BAN	0.002%	96.532%
5836	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	96.534%
5837	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.536%
5838	IWATE(BANK OF)	0.002%	96.537%
5839	CEBU AIR INC	0.002%	96.539%
5840	MIGDAL INSURAN	0.002%	96.541%
5841	REED ELSEVIER P	0.002%	96.543%
5842	NSD CO LTD	0.002%	96.544%
5843	BCO ABC BRASIL	0.002%	96.546%
5844	CASHBUILD LTD	0.002%	96.548%
5845	CRH MEDICAL COR	0.002%	96.549%
5846	SANYO SPEC STEE	0.002%	96.551%
5847	POSTE ITALIANE	0.002%	96.553%
5848	ARC LAND SAKAMO	0.002%	96.555%
5849	ZENKOKU HOSHO C	0.002%	96.556%
5850	VUKILE PROPERTY	0.002%	96.558%
5851	INTL METAL SERV	0.002%	96.560%
5852	NISHIO RENT ALL	0.002%	96.561%
5853	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	96.563%
5854	CHINA MOLYBDENU	0.002%	96.565%
5855	NORITZ CORP	0.002%	96.567%
5856	HUAKU DEVELOPME	0.002%	96.568%
5857	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.570%
5858	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.572%
5859	YAMANASHI CHUO	0.002%	96.573%
5860	HANSSEM CO	0.002%	96.575%
5861	VEDANTA LTD ADR ADR	0.002%	96.577%
5862	EOH HOLDINGS LT	0.002%	96.579%
5863	REDINGTON INDIA	0.002%	96.580%
5864	BETSSON AB	0.002%	96.582%
5865	TELEKOM AUSTRIA	0.002%	96.584%
5866	DEVELOPMENT CRE	0.002%	96.585%
5867	SCHINDLER-HDLG	0.002%	96.587%
5868	REDES ENERGETIC	0.002%	96.589%
5869	XL AXIATA TBK P	0.002%	96.591%
5870	PETROLEUM GEO-S	0.002%	96.592%
5871	HALLA HOLDINGS	0.002%	96.594%
5872	SEMEN GRESIK	0.002%	96.596%
5873	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	96.597%
5874	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.599%
5875	SJW GROUP COMMON STOCK USD.001	0.002%	96.601%
5876	CORETRONICS COR	0.002%	96.602%
5877	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.604%
5878	PUREGOLD PRICE	0.002%	96.606%
5879	MAIDEN HLDGS LT	0.002%	96.608%
5880	KANTO DENKA KOG	0.002%	96.609%
5881	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	96.613%
5883	RAMCO CEMENTS	0.002%	96.614%
5884	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.616%
5885	MENZIES(JOHN)	0.002%	96.618%
5886	DAIKYO INC	0.002%	96.619%
5887	CONCENTRIC AB	0.002%	96.621%
5888	LEAGOLD MINING	0.002%	96.623%
5889	TAIWAN BUSINESS	0.002%	96.624%
5890	FELDA GLOBAL VE	0.002%	96.626%
5891	SONIC CORP	0.002%	96.628%
5892	TAKUMA CO	0.002%	96.630%
5893	STEADFAST GROUP	0.002%	96.631%
5894	CHINA MOTOR CO	0.002%	96.633%
5895	TRENCOR	0.002%	96.635%
5896	CIECH SA	0.002%	96.636%
5897	CHINA NATIONAL	0.002%	96.638%
5898	SONDA S.A.	0.002%	96.640%
5899	ADANI ENTERPRIS	0.002%	96.641%
5900	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.643%
5901	SRF LTD	0.002%	96.645%
5902	PUBLICIS GROUPE	0.002%	96.646%
5903	BEZEQ ISRAEL TE	0.002%	96.648%
5904	NSI NV	0.002%	96.650%
5905	TOEI CO	0.002%	96.651%
5906	RHB Capital	0.002%	96.653%
5907	D/S NORDEN	0.002%	96.655%
5908	JASTRZEBSKA SPO	0.002%	96.656%
5909	ITOCHU FUEL COR	0.002%	96.658%
5910	FU SHOU YUAN IN	0.002%	96.660%
5911	TAKARA STANDARD	0.002%	96.661%
5912	SUPREME ELECTRO	0.002%	96.663%
5913	MONADELPHOUS GR	0.002%	96.665%
5914	GIORDANO INTL L	0.002%	96.666%
5915	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.668%
5916	DBS GROUP HLDGS	0.002%	96.670%
5917	INARI AMERTRON	0.002%	96.671%
5918	VSE CORP COMMON STOCK USD.05	0.002%	96.673%
5919	HEIWA REAL ESTA	0.002%	96.675%
5920	DEUTSCHE BETEI	0.002%	96.676%
5921	CHINA POWER INT	0.002%	96.678%
5922	ADVTECH LTD	0.002%	96.680%
5923	BANPU PUBLIC CO	0.002%	96.682%
5924	CHEIL WORLDWIDE	0.002%	96.683%
5925	YANGTZE OPT FIB	0.002%	96.685%
5926	CACHE LOGISTICS	0.002%	96.686%
5927	EPSILON ENERGY	0.002%	96.688%
5928	CHANGSHA ZOOMLI	0.002%	96.690%
5929	COSTAIN GROUP P	0.002%	96.691%
5930	ABSOLUTE SOFTWA	0.002%	96.693%
5931	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.695%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	FORMOSA TAFFETA	0.002%	96.696%
5933	GREIF INC CL B COMMON STOCK	0.002%	96.698%
5934	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.700%
5935	BERTRANDT AG	0.002%	96.701%
5936	ORIOR AG	0.002%	96.703%
5937	CERVUS EQUIPMEN	0.002%	96.705%
5938	AMOTECH CO LTD	0.002%	96.706%
5939	STATE STREET CORP SR UNSECURED 08/20 2.55	0.002%	96.708%
5940	KABU.COM SECURI	0.002%	96.710%
5941	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.711%
5942	ICHIGO REAL EST	0.002%	96.713%
5943	WALSIN TECHNOLO	0.002%	96.715%
5944	STARHILL GLOBAL	0.002%	96.716%
5945	ENQUEST PLC	0.002%	96.718%
5946	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.720%
5947	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.721%
5948	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.723%
5949	GLOBAL INDEMNIT	0.002%	96.725%
5950	DNO INTERNATION	0.002%	96.726%
5951	CHANGYOU.COM LTD ADR ADR	0.002%	96.728%
5952	TOSHIBA MACHINE	0.002%	96.729%
5953	MARCOPOLO SA	0.002%	96.731%
5954	BOC AVIATION LT	0.002%	96.733%
5955	DAIHO CONSTRUCT	0.002%	96.734%
5956	PACIFIC METALS	0.002%	96.736%
5957	PAGE INDUSTRIES	0.002%	96.738%
5958	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	96.739%
5959	RECTICEL	0.002%	96.741%
5960	TOHO CO	0.002%	96.743%
5961	XCERRA CORP COMMON STOCK USD.05	0.002%	96.744%
5962	ACER INC	0.002%	96.746%
5963	SHIMA SEIKI MFG	0.002%	96.748%
5964	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.749%
5965	IMAX CHINA HOLD	0.002%	96.751%
5966	RESTAURANT GROU	0.002%	96.752%
5967	STELLA INTERNAT	0.002%	96.754%
5968	WALSIN LIHWA CO	0.002%	96.756%
5969	GF SECURITIES C	0.002%	96.757%
5970	SIIX CORPORATIO	0.002%	96.759%
5971	ZAKL AZOT W	0.002%	96.761%
5972	HOSHIZAKI ELECT	0.002%	96.762%
5973	YULON MOTOR	0.002%	96.764%
5974	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	96.766%
5975	PAZ CORP SA	0.002%	96.767%
5976	SPLUNK INC COMMON STOCK USD.001	0.002%	96.769%
5977	AK HOLDINGS INC	0.002%	96.770%
5978	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.772%
5979	TAYCA CORP	0.002%	96.774%
5980	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.775%
5981	FUSHAN INTL ENE	0.002%	96.777%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	KINSUS INTERCON	0.002%	96.779%
5983	ARCELIK AS	0.002%	96.780%
5984	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.782%
5985	CROMPTON GREAVE	0.002%	96.783%
5986	SUNLIGHT REAL E	0.002%	96.785%
5987	MENICON CO LTD	0.002%	96.787%
5988	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.788%
5989	AFG ARBONIA-FOR	0.002%	96.790%
5990	WISTRON NEWEB C	0.002%	96.791%
5991	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.793%
5992	RENEWABLE ENERG	0.002%	96.795%
5993	KONINKLIJKE WES	0.002%	96.796%
5994	KINGSTON COMM(H	0.002%	96.798%
5995	DEBENHAMS	0.002%	96.800%
5996	CHESSWOOD GROUP	0.002%	96.801%
5997	CHINA MACHINERY	0.002%	96.803%
5998	ZAGG INC COMMON STOCK USD.001	0.002%	96.804%
5999	GENMAB A/S	0.002%	96.806%
6000	IRISH RESIDENTI	0.002%	96.808%
6001	JAPFA COMFEED I	0.002%	96.809%
6002	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.811%
6003	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.812%
6004	BENETEAU	0.002%	96.814%
6005	DIAGEO PLC	0.002%	96.816%
6006	JIAYUAN INTERNA	0.002%	96.817%
6007	FUJIMORI KOGYO	0.002%	96.819%
6008	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.820%
6009	DALMIA BHARAT L	0.002%	96.822%
6010	MICRO-STAR INTL	0.002%	96.824%
6011	IOI CORPORATION	0.002%	96.825%
6012	UNITIKA	0.002%	96.827%
6013	BUMI ARMADA BER	0.002%	96.828%
6014	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.830%
6015	REDEFINE INTERN	0.002%	96.832%
6016	KOHNAN SHOJI	0.002%	96.833%
6017	TAIWAN MOBILE	0.002%	96.835%
6018	SUPREMEIndustr	0.002%	96.836%
6019	PLATINUM ASSET	0.002%	96.838%
6020	BEIJING CAP LAN	0.002%	96.840%
6021	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.841%
6022	LG HOME SHOPPIN	0.002%	96.843%
6023	INTERNET INITIA	0.002%	96.844%
6024	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.846%
6025	SAO PAU ALPARGA	0.002%	96.848%
6026	PT BUMI SERPONG	0.002%	96.849%
6027	ALK-ABELLO A/S	0.002%	96.851%
6028	MONEX GROUP INC	0.002%	96.852%
6029	EVN AG	0.002%	96.854%
6030	BRIGHTOIL PETRO	0.002%	96.856%
6031	TSUKUI CORP	0.002%	96.857%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	MITSUBA CORP	0.002%	96.859%
6033	OESTERREICHISCH	0.002%	96.860%
6034	JOEL-JERUSALEM	0.002%	96.862%
6035	PRESS METAL ALU	0.002%	96.864%
6036	JOSHIN DENKI CO	0.002%	96.865%
6037	PURE TECHNOLOGI	0.002%	96.867%
6038	FUCHS PETRO AG	0.002%	96.868%
6039	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.870%
6040	DE LA RUE	0.002%	96.872%
6041	JAIPRAKASH ASSO	0.002%	96.873%
6042	HAKUHODO DY HLD	0.002%	96.875%
6043	TSURUHA HOLDING	0.002%	96.876%
6044	MALIBU BOATS INC A COMMON STOCK USD.01	0.002%	96.878%
6045	CONTAINER CORP	0.002%	96.880%
6046	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.881%
6047	TIBET WATER RES	0.002%	96.883%
6048	ZUMIEZ INC COMMON STOCK	0.002%	96.884%
6049	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.886%
6050	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	96.887%
6051	DIRTT ENVIRONME	0.002%	96.889%
6052	UNITED LABORATO	0.002%	96.891%
6053	URSTADT BIDDLE	0.002%	96.892%
6054	TOP GLOVE CORP	0.002%	96.894%
6055	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.895%
6056	GRANITE OIL COR	0.002%	96.897%
6057	ASX LTD	0.002%	96.899%
6058	PERUSAHAAN GAS	0.002%	96.900%
6059	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.902%
6060	TELEFONICA DE E	0.002%	96.903%
6061	SUMITOMO WAREHO	0.002%	96.905%
6062	CITI TRENDS INC COMMON STOCK USD.01	0.002%	96.906%
6063	SHOWA SANGYO CO	0.002%	96.908%
6064	GREENCROSS LTD	0.002%	96.910%
6065	G&L BEIJER AB B	0.002%	96.911%
6066	SUPALAI PUBLIC	0.002%	96.913%
6067	BANCO SANTANDER	0.002%	96.914%
6068	GROUP COMERCIAL	0.002%	96.916%
6069	CITYCON OYJ	0.002%	96.918%
6070	BANGKOK AIRWAYS	0.002%	96.919%
6071	PI INDUSTRIES L	0.002%	96.921%
6072	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.922%
6073	ASAHI DIAMOND I	0.002%	96.924%
6074	GAMESA CORP TEC	0.002%	96.925%
6075	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.927%
6076	VILMORIN CLAUSE	0.002%	96.928%
6077	EN-JAPAN INC.	0.002%	96.930%
6078	ZHAOJIN MINING	0.002%	96.932%
6079	MERSEN SA	0.002%	96.933%
6080	DAISHIN SECURIT	0.002%	96.935%
6081	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	96.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	CJ CGV	0.002%	96.938%
6083	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.939%
6084	DONGKUK STEEL M	0.002%	96.941%
6085	CONSTRUCCIONES	0.002%	96.943%
6086	INDIAN OIL CORP	0.002%	96.944%
6087	888 HOLDINGS	0.002%	96.946%
6088	BOLSA MEXICANA	0.002%	96.947%
6089	SELECT HARVESTS	0.002%	96.949%
6090	ELITE ADVANCED	0.002%	96.950%
6091	RICOH LEASING	0.002%	96.952%
6092	BEIJING ENTERPR	0.002%	96.953%
6093	HANJIN KAL CORP	0.002%	96.955%
6094	GREENLAND HONG	0.002%	96.957%
6095	PER AARSLEFF A/	0.002%	96.958%
6096	SK NETWORKS CO	0.002%	96.960%
6097	KENKO MAYONNAIS	0.002%	96.961%
6098	JVC KENWOOD HLD	0.002%	96.963%
6099	UNITED SUPER MA	0.002%	96.964%
6100	CARNIVAL PLC	0.002%	96.966%
6101	SANYO CHEMICAL	0.002%	96.968%
6102	IMA(IND MACC AU	0.002%	96.969%
6103	FIRST RESOURCES	0.002%	96.971%
6104	CIMIC GROUP LTD	0.002%	96.972%
6105	NIPPON VALQUA I	0.002%	96.974%
6106	GUERBET	0.002%	96.975%
6107	INDUSTR L FIN(IF	0.002%	96.977%
6108	VS INDUSTRY BHD	0.002%	96.978%
6109	SOULBRAIN CO LT	0.002%	96.980%
6110	IDBI BANK LTD	0.002%	96.981%
6111	EZ TEC EMPREEND	0.002%	96.983%
6112	HOGY MEDICAL CO	0.002%	96.985%
6113	CRYOLIFE INC	0.002%	96.986%
6114	AKITA BANK	0.002%	96.988%
6115	LE NOBLE AGE	0.002%	96.989%
6116	UNITED ENERGY G	0.002%	96.991%
6117	YOKOGAWA BRIDGE	0.002%	96.992%
6118	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.994%
6119	MARFRIG GLOBAL	0.002%	96.995%
6120	GMO INTERNET IN	0.002%	96.997%
6121	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.998%
6122	INTERNATIONAL P	0.002%	97.000%
6123	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.001%
6124	ENERGY FUELS INC COMMON STOCK	0.002%	97.003%
6125	ASR NEDERLAND N	0.002%	97.005%
6126	SWIRE PROPRTIE	0.002%	97.006%
6127	BLUE LABEL TELE	0.002%	97.008%
6128	MERCURIES LIFE	0.002%	97.009%
6129	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	97.011%
6130	DXP ENTERPRISES	0.002%	97.012%
6131	SODICK CO	0.002%	97.014%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	THERATECHNOLOGI	0.002%	97.015%
6133	DALI FOODS GROU	0.002%	97.017%
6134	INVOCARE LTD	0.002%	97.018%
6135	ADASTRIA HOLDI	0.002%	97.020%
6136	RITEK INC	0.002%	97.021%
6137	HOCHSCHILD MINI	0.002%	97.023%
6138	YOROZU CORP	0.002%	97.024%
6139	OCI MATERIALS C	0.002%	97.026%
6140	COLOPL INC	0.002%	97.027%
6141	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	97.029%
6142	ADVANTECH CO LT	0.002%	97.030%
6143	NISSEI BUILD KO	0.002%	97.032%
6144	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	97.034%
6145	KOTOBUKI SPIRIT	0.002%	97.035%
6146	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	97.037%
6147	OTE(HELLENIC TL	0.002%	97.038%
6148	S.A.C.I. FALABE	0.002%	97.040%
6149	EPS CO LTD	0.002%	97.041%
6150	BANCO DE CHILE ADR ADR	0.002%	97.043%
6151	ELDORADO RESORTS INC COMMON STOCK	0.002%	97.044%
6152	KLAB INC	0.002%	97.046%
6153	SOUTHERN CROSS	0.002%	97.047%
6154	LENDINGTREE INC COMMON STOCK USD.01	0.002%	97.049%
6155	INTL CONTAINER	0.002%	97.050%
6156	MEDY-TOX INC	0.002%	97.052%
6157	MANULIFE US REA	0.002%	97.053%
6158	RICARDO	0.002%	97.055%
6159	MIYAZAKI BANK	0.002%	97.056%
6160	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	97.058%
6161	HEALTHSTREAM INC COMMON STOCK	0.002%	97.059%
6162	SALVATORE FERRA	0.002%	97.061%
6163	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.062%
6164	TAMURA CORP	0.002%	97.064%
6165	ALPEN CO LTD	0.002%	97.065%
6166	BML INC	0.002%	97.067%
6167	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	97.068%
6168	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.070%
6169	GRUPO HERDEZ SA	0.002%	97.071%
6170	MIZUNO CORP	0.002%	97.073%
6171	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	97.074%
6172	GPO FIN INTERAC	0.002%	97.076%
6173	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	97.077%
6174	ARN MONDADORI E	0.002%	97.079%
6175	ZENRIN CO LTD	0.002%	97.080%
6176	DEVRO	0.002%	97.082%
6177	KONGSBERG AUTOM	0.001%	97.083%
6178	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.085%
6179	TAEYOUNG ENGINE	0.001%	97.086%
6180	AGELLAN COMMERC	0.001%	97.088%
6181	HANIL CEMENT MF	0.001%	97.089%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	ASIAN PAINTS LT	0.001%	97.091%
6183	CLAL INSURANCE	0.001%	97.092%
6184	CIA ENERGETICA	0.001%	97.094%
6185	DRAEGERWERK AG	0.001%	97.095%
6186	GURIT HOLDING A	0.001%	97.097%
6187	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	97.098%
6188	SEVEN WEST MEDI	0.001%	97.100%
6189	RENHE COMMERCIA	0.001%	97.101%
6190	HAVELLS INDIA L	0.001%	97.103%
6191	WOCKHARDT LIMIT	0.001%	97.104%
6192	VECTURA GROUP	0.001%	97.106%
6193	MARR SPA	0.001%	97.107%
6194	WAN HAI LINES	0.001%	97.109%
6195	PAO DE ACUCAR C	0.001%	97.110%
6196	TED BAKER PLC	0.001%	97.112%
6197	DOMAIN HOLDINGS	0.001%	97.113%
6198	HUANENG POWER I	0.001%	97.115%
6199	PSK INC	0.001%	97.116%
6200	ONO PHARMACEUTI	0.001%	97.118%
6201	PRESS KOGYO CO	0.001%	97.119%
6202	IOI PROPERTIES	0.001%	97.121%
6203	ENZO BIOCHEM INC COMMON STOCK USD.01	0.001%	97.122%
6204	HEALTHQUITY INC COMMON STOCK USD.0001	0.001%	97.124%
6205	IRB INFRASTRUCT	0.001%	97.125%
6206	YUNG TAY ENGINE	0.001%	97.127%
6207	ABOITIZ EQUITY	0.001%	97.128%
6208	DAEWOO ENGINEER	0.001%	97.130%
6209	DAISEKI CO LTD	0.001%	97.131%
6210	ANGLO AMERICAN	0.001%	97.132%
6211	SYNCMOLD ENTERP	0.001%	97.134%
6212	RALLYE	0.001%	97.135%
6213	KT CORPORATION	0.001%	97.137%
6214	NEW SENIOR INVESTMENT GROUP REIT	0.001%	97.138%
6215	TOKYOTOKEIBA CO	0.001%	97.140%
6216	FARADAY TECHNOL	0.001%	97.141%
6217	INVESTEC PROP F	0.001%	97.143%
6218	SIME DARBY PLAN	0.001%	97.144%
6219	SINOFERT HOLDIN	0.001%	97.146%
6220	GDI PROPERTY GR	0.001%	97.147%
6221	VISTA LAND & LI	0.001%	97.149%
6222	NIPPON KOEI CO	0.001%	97.150%
6223	ARAKAWA CHEMICA	0.001%	97.152%
6224	U-MING MARINE	0.001%	97.153%
6225	HOSOKAWA MICRON	0.001%	97.155%
6226	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.001%	97.156%
6227	TEXWINCA HLDGS	0.001%	97.158%
6228	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.159%
6229	D.A. CONSORTIUM	0.001%	97.160%
6230	USI CORPORATION	0.001%	97.162%
6231	TTY BIPHARM CO	0.001%	97.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	DAIKI ALUMINIUM	0.001%	97.165%
6233	PT ANEKA TAMBAN	0.001%	97.166%
6234	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.001%	97.168%
6235	WATERLAND FIN H	0.001%	97.169%
6236	HESKA CORP	0.001%	97.171%
6237	DESCENTE LTD.	0.001%	97.172%
6238	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.174%
6239	BEGA CHEESE LTD	0.001%	97.175%
6240	CASTROL INDIA L	0.001%	97.177%
6241	S&T AG	0.001%	97.178%
6242	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	97.179%
6243	KOREA AEROSPACE	0.001%	97.181%
6244	KUALA LUMPUR KE	0.001%	97.182%
6245	HONG LEONG BANK	0.001%	97.184%
6246	INNERWORKINGS INC COMMON STOCK USD.0001	0.001%	97.185%
6247	SKS MICROFINANC	0.001%	97.187%
6248	MELCOR DEVS LTD	0.001%	97.188%
6249	PETRA DIAMONDS	0.001%	97.190%
6250	NANOMETRICS	0.001%	97.191%
6251	SITRONIX TECHNO	0.001%	97.193%
6252	FULLTECH FIBER	0.001%	97.194%
6253	NAVITAS LTD	0.001%	97.195%
6254	SCHRODERS(NEW)	0.001%	97.197%
6255	O/SEAS UNION EN	0.001%	97.198%
6256	CIR-COMPAGNIE I	0.001%	97.200%
6257	CREDITO EMILIAN	0.001%	97.201%
6258	INFRASTRUCTURE	0.001%	97.203%
6259	PORTO SEGURO SA	0.001%	97.204%
6260	CALIFORNIA AMPL	0.001%	97.206%
6261	WILSON BAYLY HO	0.001%	97.207%
6262	HEADLAM GROUP	0.001%	97.208%
6263	XENCOR INC COMMON STOCK USD.01	0.001%	97.210%
6264	NOVOLIPET STEEL	0.001%	97.211%
6265	BLACKMORES LTD	0.001%	97.213%
6266	UPONOR OYJ	0.001%	97.214%
6267	MALAYSIAN RES C	0.001%	97.216%
6268	PORT OF TAURANG	0.001%	97.217%
6269	MATAS AS	0.001%	97.219%
6270	GUANGZHOU AUTOM	0.001%	97.220%
6271	PRESTIGE ESTATE	0.001%	97.221%
6272	ALTERRA POWER C	0.001%	97.223%
6273	PP LONDON SUMAT	0.001%	97.224%
6274	PEMBANGUNAN P	0.001%	97.226%
6275	TENARIS S.A.	0.001%	97.227%
6276	KIKUCHI CO LTD	0.001%	97.229%
6277	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	97.230%
6278	SOL MELIA SA	0.001%	97.232%
6279	ENERGIAS DO BRA	0.001%	97.233%
6280	FOSTER ELECTRIC	0.001%	97.234%
6281	TRANSCEND INFOR	0.001%	97.236%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	EARTH CHEMICAL	0.001%	97.237%
6283	MGM CHINA HLDGS	0.001%	97.239%
6284	KISSEI PHARM CO	0.001%	97.240%
6285	IGG INC	0.001%	97.242%
6286	HUNG SHENG CONS	0.001%	97.243%
6287	TALK TALK TELEC	0.001%	97.244%
6288	YAPI VE KREDI B	0.001%	97.246%
6289	CIA TRANSM ENER	0.001%	97.247%
6290	VAUDOISE ASSURA	0.001%	97.249%
6291	ZHEJIANG EXPRES	0.001%	97.250%
6292	AV HOMES INC COMMON STOCK USD1.0	0.001%	97.252%
6293	SHIBUYA KOGYO C	0.001%	97.253%
6294	NAKANISHI INC	0.001%	97.254%
6295	MORITA HOLDINGS	0.001%	97.256%
6296	SUNWAY BHD	0.001%	97.257%
6297	FUJI MEDIA HOLD	0.001%	97.259%
6298	BUKIT SEMBAWNG	0.001%	97.260%
6299	HANA TOUR SERVI	0.001%	97.262%
6300	IP GROUP	0.001%	97.263%
6301	CMK CORP	0.001%	97.264%
6302	SHIKOKU BANK	0.001%	97.266%
6303	BOJANGLES INC COMMON STOCK USD.01	0.001%	97.267%
6304	PLAYA HOTELS &	0.001%	97.269%
6305	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.270%
6306	DABUR INDIA LTD	0.001%	97.272%
6307	BLACK DIAMOND G	0.001%	97.273%
6308	BINCK NV	0.001%	97.274%
6309	CEDAR REALTY TRUST INC REIT USD.06	0.001%	97.276%
6310	WOWPRIME CORP	0.001%	97.277%
6311	DENNY S CORP COMMON STOCK USD.01	0.001%	97.279%
6312	PROLOGIS PROPER	0.001%	97.280%
6313	COVENANT TRANSP	0.001%	97.281%
6314	ARDENTEC CORP	0.001%	97.283%
6315	SALA CORPORATIO	0.001%	97.284%
6316	BANK PEKAO	0.001%	97.286%
6317	GWA GROUP LTD	0.001%	97.287%
6318	PROTECTOR FORSI	0.001%	97.289%
6319	NOBINA AB	0.001%	97.290%
6320	CANON INC SPONS ADR ADR	0.001%	97.291%
6321	CENTRAL GARDEN&	0.001%	97.293%
6322	CALIAN GROUP LT	0.001%	97.294%
6323	IRON BRIDGE RES	0.001%	97.296%
6324	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	97.297%
6325	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.001%	97.298%
6326	BPOST SA	0.001%	97.300%
6327	CHEMRING GROUP	0.001%	97.301%
6328	EISAI CO	0.001%	97.303%
6329	TOPY INDUSTRIES	0.001%	97.304%
6330	CP POKPHAND CO	0.001%	97.305%
6331	CAPITAL SECURIT	0.001%	97.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	UKC HOLDINGS CO	0.001%	97.308%
6333	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	97.310%
6334	ANGANG NEW STEE	0.001%	97.311%
6335	DELTA ELECTRONI	0.001%	97.312%
6336	HOKURIKU ELEC P	0.001%	97.314%
6337	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.315%
6338	CLARKSON(HORACE	0.001%	97.317%
6339	INDIAN HOTELS	0.001%	97.318%
6340	YOKOHAMA REITO	0.001%	97.319%
6341	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	97.321%
6342	SHINOKEN GROUP	0.001%	97.322%
6343	GENSCRIPT BIOTE	0.001%	97.324%
6344	SINOTRANS SHIPP	0.001%	97.325%
6345	KOSSAN RUBBER I	0.001%	97.326%
6346	WEST CHINA CEME	0.001%	97.328%
6347	RONSHINE CHINA	0.001%	97.329%
6348	LIPPO KARAWACI	0.001%	97.331%
6349	BREVILLE GROUP	0.001%	97.332%
6350	NICE-SYSTEMS LT	0.001%	97.333%
6351	NEUROCRINE BIOS	0.001%	97.335%
6352	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.336%
6353	CONEXIO CORP	0.001%	97.338%
6354	J-OIL MILLS INC	0.001%	97.339%
6355	SKY NETWORK TEL	0.001%	97.340%
6356	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	97.342%
6357	INPHI CORP COMMON STOCK	0.001%	97.343%
6358	DAESANG CORP	0.001%	97.344%
6359	MAGNESITA REFRA	0.001%	97.346%
6360	DOUTOR NICHIRE	0.001%	97.347%
6361	AUSTRALIAN PHAR	0.001%	97.349%
6362	FUKUI BANK	0.001%	97.350%
6363	KUNG LONG BATTE	0.001%	97.351%
6364	CHINA WATER AFF	0.001%	97.353%
6365	FUKUSHIMA IND C	0.001%	97.354%
6366	SLC AGRICOLA SA	0.001%	97.356%
6367	STRABAG SE	0.001%	97.357%
6368	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	97.358%
6369	TREDEGAR CORP COMMON STOCK	0.001%	97.360%
6370	MAGYAR TELEKOM	0.001%	97.361%
6371	ECOPETROL SA	0.001%	97.362%
6372	DYDO DRINCO INC	0.001%	97.364%
6373	HARMONIC DRIVE	0.001%	97.365%
6374	CHUBU SHIRYO CO	0.001%	97.367%
6375	SANOFI INDIA LT	0.001%	97.368%
6376	WIZZ AIR HOLDIN	0.001%	97.369%
6377	TEKKEN CORP	0.001%	97.371%
6378	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.372%
6379	RETAIL ESTATES	0.001%	97.373%
6380	TAINAN SPINNING	0.001%	97.375%
6381	SAMYANG HOLDING	0.001%	97.376%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	CITIC RESOURCES	0.001%	97.378%
6383	PARADISE CO	0.001%	97.379%
6384	WARABEYA NICHII	0.001%	97.380%
6385	RUENTEXIndustr	0.001%	97.382%
6386	1ST PHILIPPINE	0.001%	97.383%
6387	CITIC 1616 HLDG	0.001%	97.384%
6388	AMPLIFON SPA NE	0.001%	97.386%
6389	GLENMARK PHARM	0.001%	97.387%
6390	TAIWAN TEA CORP	0.001%	97.388%
6391	Goldcrest Co.,	0.001%	97.390%
6392	INDIAN BANK	0.001%	97.391%
6393	BRF SA	0.001%	97.393%
6394	CHOFU SEISAKUSH	0.001%	97.394%
6395	DMCI HLDGS INC	0.001%	97.395%
6396	ISEKI & CO	0.001%	97.397%
6397	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	97.398%
6398	FUJI KYUKO CO L	0.001%	97.399%
6399	INTL NICKEL IND	0.001%	97.401%
6400	GLOBAL BRANDS G	0.001%	97.402%
6401	MAYR-MELNHOF KA	0.001%	97.403%
6402	BROWN (N) GROUP	0.001%	97.405%
6403	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	97.406%
6404	GENOMMA LAB INT	0.001%	97.408%
6405	CHUGOKU MAR PAI	0.001%	97.409%
6406	GROWTHPOINT PRO	0.001%	97.410%
6407	RAISIO YHTYMA O	0.001%	97.412%
6408	HU LANE ASSOCIA	0.001%	97.413%
6409	UTD COMMUNITY F	0.001%	97.414%
6410	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.416%
6411	DALRADIAN RESOU	0.001%	97.417%
6412	INWIDO AB	0.001%	97.418%
6413	CHESNARA PLC	0.001%	97.420%
6414	DIVERS RES BHD	0.001%	97.421%
6415	ILUKA RESOURCES	0.001%	97.422%
6416	AIXTRON AG	0.001%	97.424%
6417	ESSENTIAL ENERG	0.001%	97.425%
6418	FLEXIGROUP LIMI	0.001%	97.426%
6419	SAVARIA CORPORA	0.001%	97.428%
6420	RING ENERGY INC COMMON STOCK USD.001	0.001%	97.429%
6421	AES TIETE ENERG	0.001%	97.431%
6422	BOOT BARN HOLDINGS INC COMMON STOCK	0.001%	97.432%
6423	TOX FREE SOLUTI	0.001%	97.433%
6424	ACACIA MINING	0.001%	97.435%
6425	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.436%
6426	FUKUDA DENSHI C	0.001%	97.437%
6427	MULTIPLAN EMPRE	0.001%	97.439%
6428	YANZHOU COAL MI	0.001%	97.440%
6429	JIH SUN FINANCI	0.001%	97.441%
6430	GLOBANT SA	0.001%	97.443%
6431	SRA HOLDINGS IN	0.001%	97.444%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	TANSEISHA CO	0.001%	97.445%
6433	CULP INC COMMON STOCK USD.05	0.001%	97.447%
6434	HANON SYSTEMS	0.001%	97.448%
6435	SANDEN CORP	0.001%	97.449%
6436	KOA CORPORATION	0.001%	97.451%
6437	UMS HLDGS LTD	0.001%	97.452%
6438	GUOCO GROUP	0.001%	97.453%
6439	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	97.455%
6440	BK OF RYUKYUS	0.001%	97.456%
6441	STELLA CHEMIFA	0.001%	97.457%
6442	SHANGHAI PETROC	0.001%	97.459%
6443	GOLDEN EAGLE RE	0.001%	97.460%
6444	MACQUARIE KOREA	0.001%	97.461%
6445	FRASERS COMMERC	0.001%	97.463%
6446	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.001%	97.464%
6447	BELLAMY'S AUSTR	0.001%	97.465%
6448	ADITYA BIRLA FA	0.001%	97.467%
6449	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.468%
6450	EUROPAC PAPELES	0.001%	97.469%
6451	TOYO ENG CORP	0.001%	97.471%
6452	NITTO ELECTRIC	0.001%	97.472%
6453	OSSTEM IMPLANT	0.001%	97.473%
6454	DEXERIALS CORP	0.001%	97.475%
6455	INFRATIL LTD	0.001%	97.476%
6456	TORRENT PHARM	0.001%	97.477%
6457	SIEGFRIED HOLDI	0.001%	97.479%
6458	CONSTRUTORA TEN	0.001%	97.480%
6459	SUNPLUS TECHNOL	0.001%	97.481%
6460	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.483%
6461	ITALMOBILIARE S	0.001%	97.484%
6462	CARBONITE INC COMMON STOCK USD.01	0.001%	97.485%
6463	COMMUNITY HEALT	0.001%	97.486%
6464	PAX GLOBAL TECH	0.001%	97.488%
6465	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	97.489%
6466	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.490%
6467	mitsui FUDOSAN	0.001%	97.492%
6468	ICL-ISRAEL CHEM	0.001%	97.493%
6469	SHIKUN & BINUI	0.001%	97.494%
6470	BLOOMBERRY RESO	0.001%	97.496%
6471	C C LAND HOLDIN	0.001%	97.497%
6472	BK OF NAGOYA	0.001%	97.498%
6473	ELMOS SEMICONDU	0.001%	97.500%
6474	TAIWAN ACCEPTAN	0.001%	97.501%
6475	TORSTAR CORP CL	0.001%	97.502%
6476	BQE NATL BELGIQ	0.001%	97.503%
6477	KONOIKE TRANSPO	0.001%	97.505%
6478	EUROPCAR GROUPE	0.001%	97.506%
6479	CLEANAWAY CO LT	0.001%	97.507%
6480	BRITISH AMERICA	0.001%	97.509%
6481	ARATA CORP	0.001%	97.510%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	BANCOLOMBIA SA	0.001%	97.511%
6483	TIKKURILA OY	0.001%	97.513%
6484	COMMERCIAL INTE	0.001%	97.514%
6485	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	97.515%
6486	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	97.517%
6487	OIL & NATURAL G	0.001%	97.518%
6488	HANKYU REIT INC	0.001%	97.519%
6489	METRO PACIFIC I	0.001%	97.520%
6490	THULE GROUP AB/	0.001%	97.522%
6491	JAHWA ELECTRONI	0.001%	97.523%
6492	SPIRENT COMMUNI	0.001%	97.524%
6493	DAIKYONISHIKAWA	0.001%	97.526%
6494	CENT PATTANA PU	0.001%	97.527%
6495	ERCROS SA	0.001%	97.528%
6496	CHROMA ATE INC	0.001%	97.529%
6497	COLOWIDE CO LTD	0.001%	97.531%
6498	SINFONIA TECHNO	0.001%	97.532%
6499	SWISSQUOTE GP H	0.001%	97.533%
6500	GEMDALE PROPERT	0.001%	97.535%
6501	VINA CONCHA Y T	0.001%	97.536%
6502	TOYO CONSTRUCTI	0.001%	97.537%
6503	XEBIO CO	0.001%	97.539%
6504	INDOCEMENT TUNG	0.001%	97.540%
6505	TOM TAILOR HOLD	0.001%	97.541%
6506	QINGDAO PORT IN	0.001%	97.542%
6507	SMARTONE TELECO	0.001%	97.544%
6508	SHANGHAI JIN JI	0.001%	97.545%
6509	VILLEROY & BOCH	0.001%	97.546%
6510	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.548%
6511	TV ASAHI CORP	0.001%	97.549%
6512	LEYOU TECHNOLOG	0.001%	97.550%
6513	HC INTERNATIONAL	0.001%	97.551%
6514	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	97.553%
6515	GINKO INTERNATI	0.001%	97.554%
6516	LT GROUP INC	0.001%	97.555%
6517	CREDIT CORP GRO	0.001%	97.557%
6518	BANGKOK EXPRESS	0.001%	97.558%
6519	MOTA ENGIL SGPS	0.001%	97.559%
6520	SODA SANAYII	0.001%	97.560%
6521	KINEPOLIS GROUP	0.001%	97.562%
6522	SSANGYONG CEMEN	0.001%	97.563%
6523	FILINVEST LAND	0.001%	97.564%
6524	BACHEM HLD AG-B	0.001%	97.566%
6525	NATIONAL STORAG	0.001%	97.567%
6526	COROMANDEL INTL	0.001%	97.568%
6527	HK ELECTRIC INV	0.001%	97.569%
6528	BANGKOK LAND PC	0.001%	97.571%
6529	PRESTIGE INTERN	0.001%	97.572%
6530	EMPEROR INTL HL	0.001%	97.573%
6531	AVEX GROUP HOLD	0.001%	97.575%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	AGRANA BETEILIG	0.001%	97.576%
6533	SANGETSU CO	0.001%	97.577%
6534	MITSUBOSHI BELT	0.001%	97.578%
6535	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.580%
6536	MOTHERSON SUMI	0.001%	97.581%
6537	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	97.582%
6538	JOYFUL HONDA CO	0.001%	97.583%
6539	CHINA ORIENTAL	0.001%	97.585%
6540	J TRUST CO. LTD	0.001%	97.586%
6541	YELLOW HAT LTD.	0.001%	97.587%
6542	MATAHARI DEPART	0.001%	97.589%
6543	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.590%
6544	QOL CO LTD	0.001%	97.591%
6545	TON YI CORP	0.001%	97.592%
6546	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.594%
6547	PRUKSA HOLDING	0.001%	97.595%
6548	SCHOUW & CO	0.001%	97.596%
6549	CHINA ZHEGTONG	0.001%	97.597%
6550	KYOKUYO CO LTD	0.001%	97.599%
6551	GREATVIEW ASEPT	0.001%	97.600%
6552	AMERICAS SILVER	0.001%	97.601%
6553	TI FINANCIAL HO	0.001%	97.603%
6554	MARUDAI FOOD CO	0.001%	97.604%
6555	DEL FRISCOS RES	0.001%	97.605%
6556	TITAN CEMENT CO	0.001%	97.606%
6557	GEAR ENERGY LTD	0.001%	97.608%
6558	TORII PHARM CO	0.001%	97.609%
6559	DR.CI:LABO CO L	0.001%	97.610%
6560	MARCO POLO DEV	0.001%	97.611%
6561	TAIHEI DENGYO	0.001%	97.613%
6562	SEED CO LTD/TOK	0.001%	97.614%
6563	MAINSTREET EQUI	0.001%	97.615%
6564	KUMHO TIRE CO	0.001%	97.616%
6565	VITAL HEALTHCAR	0.001%	97.618%
6566	AUST WORLDWIDE	0.001%	97.619%
6567	SK GAS	0.001%	97.620%
6568	PARQUE ARAUCO S	0.001%	97.621%
6569	TURKCELL ILETIS	0.001%	97.623%
6570	POLA ORBIS HLDG	0.001%	97.624%
6571	BELC CO LTD	0.001%	97.625%
6572	LIVZON PHARMACE	0.001%	97.626%
6573	SAS AB	0.001%	97.628%
6574	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.629%
6575	YAMABIKO CORP	0.001%	97.630%
6576	SIERRA BANCORP COMMON STOCK	0.001%	97.632%
6577	MEYER BURGER TE	0.001%	97.633%
6578	NATIONAL THERMA	0.001%	97.634%
6579	IMMOBILIARE GRA	0.001%	97.635%
6580	ATEN INTERNATIO	0.001%	97.637%
6581	POLYTEC HOLDING	0.001%	97.638%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	AMERIGO RESOURC	0.001%	97.639%
6583	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	97.640%
6584	URTHECAST CORP	0.001%	97.642%
6585	FRANK'S INTERNA	0.001%	97.643%
6586	FOCALTECH SYSTE	0.001%	97.644%
6587	RAITO KOGYO CO	0.001%	97.645%
6588	S&T MOTIV CO LT	0.001%	97.647%
6589	CASETEK HOLDING	0.001%	97.648%
6590	VZ HOLDING AG	0.001%	97.649%
6591	JASA MARGA	0.001%	97.650%
6592	TECO ELEC&MACHI	0.001%	97.652%
6593	MUHIBBAH ENGINE	0.001%	97.653%
6594	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	97.654%
6595	IDFC BANK LTD	0.001%	97.655%
6596	ACCORDIA GOLF T	0.001%	97.657%
6597	RECHI PRECISION	0.001%	97.658%
6598	AICHI STEEL WOR	0.001%	97.659%
6599	CADILA HEALTHCA	0.001%	97.660%
6600	SMI HOLDINGS GR	0.001%	97.661%
6601	VOSSLOH AG	0.001%	97.663%
6602	LIPPO MALLS IN	0.001%	97.664%
6603	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.001%	97.665%
6604	OBIC	0.001%	97.666%
6605	GREENTOWN SERVI	0.001%	97.668%
6606	SHIKOKU CHEMICA	0.001%	97.669%
6607	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	97.670%
6608	NEO SOLAR POWER	0.001%	97.671%
6609	KVAERNER ASA	0.001%	97.673%
6610	METROPOLITAN BA	0.001%	97.674%
6611	WASHTEC AG	0.001%	97.675%
6612	BKW ENERGIE AG	0.001%	97.676%
6613	DEVOTEAM SA	0.001%	97.678%
6614	VESUVIUS PLC	0.001%	97.679%
6615	MCBRIDE PLC	0.001%	97.680%
6616	HOWA MACHINERY	0.001%	97.681%
6617	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	97.683%
6618	ARGOSY PROPERTY	0.001%	97.684%
6619	DAKTRONICS INC COMMON STOCK	0.001%	97.685%
6620	SANOMA OYJ	0.001%	97.686%
6621	V TECHNOLOGY	0.001%	97.687%
6622	TOWA PHARM CO L	0.001%	97.689%
6623	GLOW ENERGY	0.001%	97.690%
6624	VP BANK AG	0.001%	97.691%
6625	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	97.692%
6626	GREEN CROSS HLD	0.001%	97.694%
6627	KB FINANCIAL GROUP INC ADR ADR	0.001%	97.695%
6628	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	97.696%
6629	ACANDO AB	0.001%	97.697%
6630	NIPPON PILLAR P	0.001%	97.699%
6631	CUTERA INC COMMON STOCK USD.001	0.001%	97.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	NEO-CHINA GROUP	0.001%	97.701%
6633	GLADSTONE COMME	0.001%	97.702%
6634	SUESS MICRO TEC	0.001%	97.703%
6635	HOKUETSU BANK	0.001%	97.705%
6636	OSAKI ELECTRIC	0.001%	97.706%
6637	SIAMGAS AND PET	0.001%	97.707%
6638	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.708%
6639	BEIJER ALMA AB	0.001%	97.710%
6640	NOEVIR HOLDINGS	0.001%	97.711%
6641	HAMAMATSU PHOTO	0.001%	97.712%
6642	SAVENCIA SA	0.001%	97.713%
6643	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.001%	97.714%
6644	ELBIT SYSTEMS L	0.001%	97.716%
6645	5N PLUS INC.	0.001%	97.717%
6646	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	97.718%
6647	CEMENTIR S.p.A.	0.001%	97.719%
6648	SUPER-SOL	0.001%	97.721%
6649	METRO AG	0.001%	97.722%
6650	NISSIN CORP	0.001%	97.723%
6651	MITANI CORP	0.001%	97.724%
6652	VERITIV CORP COMMON STOCK USD.01	0.001%	97.725%
6653	MERMAID MARINE	0.001%	97.727%
6654	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	97.728%
6655	YAMAICHI ELECTR	0.001%	97.729%
6656	AMERICAN PUBLIC	0.001%	97.730%
6657	ONE HOSPITALITY	0.001%	97.732%
6658	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	97.733%
6659	WISDOM MARINE L	0.001%	97.734%
6660	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.735%
6661	ROCK FIELD CO	0.001%	97.736%
6662	SANSIRI PUBLIC	0.001%	97.738%
6663	TOWA BANK	0.001%	97.739%
6664	PIAGGIO	0.001%	97.740%
6665	MATSUI SECURITI	0.001%	97.741%
6666	MIQUEL Y COSTAS	0.001%	97.742%
6667	GPO DE INVERSIO	0.001%	97.744%
6668	PREMIER FOODS	0.001%	97.745%
6669	PROPERTY FOR IN	0.001%	97.746%
6670	TPI POLENE PCL	0.001%	97.747%
6671	VITTORIA ASSICU	0.001%	97.748%
6672	MIZUHO FINL GP	0.001%	97.750%
6673	CHAROEN POKPHAN	0.001%	97.751%
6674	YOUNGWON CORP	0.001%	97.752%
6675	SURTECO SE	0.001%	97.753%
6676	LOOKERS PLC	0.001%	97.755%
6677	INFRAESTRUCTURA	0.001%	97.756%
6678	HAYNES INTL INC	0.001%	97.757%
6679	WCT HOLDINGS BH	0.001%	97.758%
6680	CARL ZEISS MEDI	0.001%	97.759%
6681	KARUR VYSYA BAN	0.001%	97.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	HEARTLAND NEW Z	0.001%	97.762%
6683	YUASA TRADING C	0.001%	97.763%
6684	AEKYUNG PETROCH	0.001%	97.764%
6685	SCSK CORPORATIO	0.001%	97.765%
6686	CEMEX LATAM HLD	0.001%	97.767%
6687	AGRITRADE RESOU	0.001%	97.768%
6688	AOI ELECTRONICS	0.001%	97.769%
6689	GUANGSHEN RAILW	0.001%	97.770%
6690	CHAROEN POK PHA	0.001%	97.771%
6691	PHOTO-ME INTERN	0.001%	97.772%
6692	VEIDEKKE ASA	0.001%	97.774%
6693	HCI GROUP INC COMMON STOCK	0.001%	97.775%
6694	AKR CORPORINDO	0.001%	97.776%
6695	ARJO AB	0.001%	97.777%
6696	AXT INC COMMON STOCK USD.001	0.001%	97.778%
6697	SKISTAR AB	0.001%	97.780%
6698	SALMAR ASA	0.001%	97.781%
6699	SOILBUILD BUSIN	0.001%	97.782%
6700	SHANGHAI DASHEN	0.001%	97.783%
6701	IBASE TECHNOLOG	0.001%	97.784%
6702	CHINA SHENGMU O	0.001%	97.786%
6703	AVEO GROUP	0.001%	97.787%
6704	AMTRAN TECHNOLO	0.001%	97.788%
6705	YIEH PHUI ENTS	0.001%	97.789%
6706	ASANUMA CORP	0.001%	97.790%
6707	ALONY HETZ	0.001%	97.792%
6708	SEAH STEEL	0.001%	97.793%
6709	NIDEC CORPORATI	0.001%	97.794%
6710	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	97.795%
6711	ECOPETROL SA SPONSORED ADR	0.001%	97.796%
6712	MINOR INTERNATI	0.001%	97.798%
6713	HARMONIC INC	0.001%	97.799%
6714	SCHRODER REAL E	0.001%	97.800%
6715	SUMMARECON AGUN	0.001%	97.801%
6716	GCL NEW ENERGY	0.001%	97.802%
6717	EAGLE INDUSTRY	0.001%	97.803%
6718	BANK OF PHILIPP	0.001%	97.805%
6719	MASTERLINK SECS	0.001%	97.806%
6720	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	97.807%
6721	FBD HLDGS	0.001%	97.808%
6722	SUMITOMO TITANI	0.001%	97.809%
6723	TENARIS S.A.	0.001%	97.811%
6724	VETROPACK HOLDI	0.001%	97.812%
6725	UNILEVER INDONE	0.001%	97.813%
6726	ESPEC CORP	0.001%	97.814%
6727	SHIZUOKAGAS CO	0.001%	97.815%
6728	SCHMOLZ+BICKENB	0.001%	97.817%
6729	DAH CHONG HONG	0.001%	97.818%
6730	JAPAN PETROLEUM	0.001%	97.819%
6731	EMIRA PROPERTY	0.001%	97.820%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	TAIWAN COGENERA	0.001%	97.821%
6733	SKANSKA AB	0.001%	97.822%
6734	COGOBUY GROUP	0.001%	97.824%
6735	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	97.825%
6736	SRI TRANG AGRO	0.001%	97.826%
6737	HKR INTL LTD	0.001%	97.827%
6738	SK SECURITIES C	0.001%	97.828%
6739	RIKEN CORP	0.001%	97.829%
6740	MATSUYA FOODS C	0.001%	97.831%
6741	CT ENVIRONMENTA	0.001%	97.832%
6742	DAIDO METAL CO	0.001%	97.833%
6743	SUN FRONTIER FU	0.001%	97.834%
6744	BANDO CHEMICAL	0.001%	97.835%
6745	CHEETAH MOBILE INC ADR ADR USD.000025	0.001%	97.837%
6746	AICHI BANK	0.001%	97.838%
6747	LING SEN PRECIS	0.001%	97.839%
6748	LEXTAR ELECTRON	0.001%	97.840%
6749	SEMIRARA MINING	0.001%	97.841%
6750	BURSA MALAYSIA	0.001%	97.842%
6751	KIER GROUP	0.001%	97.844%
6752	ASTRA AGRO LEST	0.001%	97.845%
6753	CHINA MAPLE LEA	0.001%	97.846%
6754	OPAP SA	0.001%	97.847%
6755	SHINDENGEN ELEC	0.001%	97.848%
6756	HIBISCUS PETROL	0.001%	97.849%
6757	INFOMART CORP	0.001%	97.851%
6758	FIRST REIT	0.001%	97.852%
6759	LI NING CO. LTD	0.001%	97.853%
6760	XO GROUP INC COMMON STOCK USD.01	0.001%	97.854%
6761	AVON PRODUCTS I	0.001%	97.855%
6762	SHIBAURA ELECTR	0.001%	97.856%
6763	NESTLE INDIA	0.001%	97.858%
6764	PHISON ELECTRON	0.001%	97.859%
6765	MOUNT GIBSON IR	0.001%	97.860%
6766	QGEP PARTICIPAC	0.001%	97.861%
6767	CLARION CO	0.001%	97.862%
6768	CHINA OIL & GAS	0.001%	97.863%
6769	TRONC INC COMMON STOCK USD.01	0.001%	97.865%
6770	HI-LEX CORP	0.001%	97.866%
6771	STEF-TFE NEW	0.001%	97.867%
6772	XTEP INTERNATIO	0.001%	97.868%
6773	HYUNDAI ELEVATO	0.001%	97.869%
6774	ASAHI CO LTD	0.001%	97.870%
6775	ZERIA PHARMACEU	0.001%	97.872%
6776	CONSUN PHARMACE	0.001%	97.873%
6777	CORP MOCTEZUMA	0.001%	97.874%
6778	AI HOLDINGS COR	0.001%	97.875%
6779	AUSTRALIAN AGRI	0.001%	97.876%
6780	SONG WON IND	0.001%	97.877%
6781	SIIC ENVIRONMEN	0.001%	97.879%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	OKAMOTO INDUSTR	0.001%	97.880%
6783	HANSON INTL TBK	0.001%	97.881%
6784	STABILUS SA	0.001%	97.882%
6785	TRUE NORTH COMM	0.001%	97.883%
6786	HIQ INTERNATION	0.001%	97.884%
6787	DATA COMMUNICAT	0.001%	97.886%
6788	DISCO CORPORATI	0.001%	97.887%
6789	TOCALO CO LTD	0.001%	97.888%
6790	AVANZA BANK HOL	0.001%	97.889%
6791	PETRON CORP	0.001%	97.890%
6792	WYNN MACAU LTD	0.001%	97.891%
6793	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.892%
6794	HOKKAIDO ELEC P	0.001%	97.894%
6795	PHILIPS LIGHTIN	0.001%	97.895%
6796	KRBL LTD	0.001%	97.896%
6797	TAIYO INK MFG C	0.001%	97.897%
6798	STARHUB LIMITED	0.001%	97.898%
6799	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.899%
6800	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.900%
6801	H&R GMBH & CO K	0.001%	97.902%
6802	HONGKONG&SHANG	0.001%	97.903%
6803	GP STRATEGIES C	0.001%	97.904%
6804	HOLY STONE ENTE	0.001%	97.905%
6805	TEJON RANCH CO	0.001%	97.906%
6806	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.907%
6807	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.001%	97.908%
6808	VECTRUS INC COMMON STOCK USD.01	0.001%	97.910%
6809	CIA SANEAMENTO	0.001%	97.911%
6810	NTT URBAN DEVEL	0.001%	97.912%
6811	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	97.913%
6812	PASONA GROUP IN	0.001%	97.914%
6813	FRASERS HOSPITA	0.001%	97.915%
6814	MAH SING GROUP	0.001%	97.916%
6815	ORIENT CORP	0.001%	97.918%
6816	CELLCOM ISRAEL	0.001%	97.919%
6817	CHAOWEI POWER H	0.001%	97.920%
6818	Q TECHNOLOGY GR	0.001%	97.921%
6819	STOCK SPIRITS G	0.001%	97.922%
6820	VT HOLDINGS CO	0.001%	97.923%
6821	SUMITOMO SEIKA	0.001%	97.924%
6822	NEXEN TIRE CORP	0.001%	97.926%
6823	E CL SA	0.001%	97.927%
6824	MITRA ADIPERKAS	0.001%	97.928%
6825	KINIK CO	0.001%	97.929%
6826	AMSTERDAM COMMO	0.001%	97.930%
6827	NIPPON DENKO CO	0.001%	97.931%
6828	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.932%
6829	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.001%	97.934%
6830	OBEROI REALTY L	0.001%	97.935%
6831	KT SKYLIFE CO L	0.001%	97.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	RAMAYANA LESTAR	0.001%	97.937%
6833	KARDEMIR KARABU	0.001%	97.938%
6834	LANDEC CORP	0.001%	97.939%
6835	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	97.940%
6836	ECLAT TEXTILE C	0.001%	97.942%
6837	NAUTILUS GROUP	0.001%	97.943%
6838	ALPEK SAB	0.001%	97.944%
6839	ZEHNDER GROUP A	0.001%	97.945%
6840	METALS X LTD	0.001%	97.946%
6841	MCMILLAN SHAKES	0.001%	97.947%
6842	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	97.948%
6843	PAN JIT INTERNA	0.001%	97.949%
6844	HYUNDAI DS,OLD	0.001%	97.951%
6845	DAIICHI KIGENSO	0.001%	97.952%
6846	CIMC ENRIC HOLD	0.001%	97.953%
6847	BORAL LIMITED	0.001%	97.954%
6848	COAL INDIA LTD	0.001%	97.955%
6849	SHANDONG CHENMI	0.001%	97.956%
6850	PRECIOUS SHIPPI	0.001%	97.957%
6851	CARNIVAL GROUP	0.001%	97.958%
6852	LIFESTYLE INTER	0.001%	97.960%
6853	KASAI KOGYO CO	0.001%	97.961%
6854	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.962%
6855	FAR EAST DEPT	0.001%	97.963%
6856	STANDARD LIFE I	0.001%	97.964%
6857	SCHOELLER BLECK	0.001%	97.965%
6858	NITTETSU MINING	0.001%	97.966%
6859	EUROMONEY INST	0.001%	97.967%
6860	SHUTTLE INC	0.001%	97.969%
6861	FAMOUS BRANDS L	0.001%	97.970%
6862	HAILIANG EDUCAT	0.001%	97.971%
6863	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.972%
6864	NOBLE CORP PLC	0.001%	97.973%
6865	FUKUDA CORP	0.001%	97.974%
6866	NONG SHIM CO	0.001%	97.975%
6867	RORZE CORP	0.001%	97.976%
6868	HUNTER DOUGLAS	0.001%	97.978%
6869	SCHWEITER TECH	0.001%	97.979%
6870	SHINKONG SYNTH	0.001%	97.980%
6871	TAIFLEX SCIENTI	0.001%	97.981%
6872	NIIT TECHNOLOGI	0.001%	97.982%
6873	AEROSPACE INDUS	0.001%	97.983%
6874	HOOSIERS HOLDIN	0.001%	97.984%
6875	OCEAN YIELD ASA	0.001%	97.985%
6876	LUNDIN GOLD INC	0.001%	97.986%
6877	SPEEDCAST INTL	0.001%	97.988%
6878	KUDELSKI S.A.	0.001%	97.989%
6879	STEINHOFF INTER	0.001%	97.990%
6880	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.991%
6881	WASKITA KARYA T	0.001%	97.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	CLEVO	0.001%	97.993%
6883	GLORIA MATERIAL	0.001%	97.994%
6884	MICHINOKU BANK	0.001%	97.995%
6885	NICHII GAKKAN C	0.001%	97.996%
6886	XING AG	0.001%	97.998%
6887	AIMS AMP CAPITA	0.001%	97.999%
6888	PC JEWELLER LIM	0.001%	98.000%
6889	VECTOR INC	0.001%	98.001%
6890	AEON FANTASY CO	0.001%	98.002%
6891	GRUPO SIMEC S.A	0.001%	98.003%
6892	SYSTEX CORPORAT	0.001%	98.004%
6893	SBS HOLDINGS IN	0.001%	98.005%
6894	ARROW GLOBAL GR	0.001%	98.006%
6895	WHAN IN PHARMAC	0.001%	98.008%
6896	VIRTUS HEALTH L	0.001%	98.009%
6897	HOTEL SHILLA	0.001%	98.010%
6898	ZUG ESTATES HLD	0.001%	98.011%
6899	CAWACHI LTD	0.001%	98.012%
6900	KOREA LINE CORP	0.001%	98.013%
6901	EASY BIO INC	0.001%	98.014%
6902	SHOEI FOODS COR	0.001%	98.015%
6903	MITSUBISHI STEE	0.001%	98.016%
6904	KARNATAKA BANK	0.001%	98.018%
6905	HUONS CO LTD	0.001%	98.019%
6906	RENEAS ELECTRO	0.001%	98.020%
6907	DORIAN LPG LTD	0.001%	98.021%
6908	ZHONG AN REAL E	0.001%	98.022%
6909	METALLURGICAL C	0.001%	98.023%
6910	JAPARA HEALTHCA	0.001%	98.024%
6911	FIDEA HOLDINGS	0.001%	98.025%
6912	AKASTOR ASA	0.001%	98.026%
6913	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	98.027%
6914	FUJICCO CO	0.001%	98.029%
6915	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.030%
6916	AJANTA PHARMA	0.001%	98.031%
6917	FRASERS CENTREP	0.001%	98.032%
6918	CORP COMERCI SA	0.001%	98.033%
6919	UNION BNK OF IN	0.001%	98.034%
6920	PETRONAS DAGANG	0.001%	98.035%
6921	HONGHUA GROUP L	0.001%	98.036%
6922	ACCESS CO LTD	0.001%	98.037%
6923	PRESSANCE CORPO	0.001%	98.038%
6924	ASSOCD INTL HOT	0.001%	98.039%
6925	DIC ASSET AG	0.001%	98.041%
6926	TEKFEN HOLDING	0.001%	98.042%
6927	JINDAL SAW LTD	0.001%	98.043%
6928	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	98.044%
6929	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	98.045%
6930	TRINITY MIRROR	0.001%	98.046%
6931	MGI COUTIER	0.001%	98.047%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	HOUSING DEVELOP	0.001%	98.048%
6933	TOKAI RUBBER IN	0.001%	98.049%
6934	ANGLO PACIFIC G	0.001%	98.050%
6935	SOL SPA	0.001%	98.052%
6936	DONG-A ST CO LT	0.001%	98.053%
6937	SEIKAGAKU CORP	0.001%	98.054%
6938	MEKONOMEN AB	0.001%	98.055%
6939	SAKATA INX CORP	0.001%	98.056%
6940	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	98.057%
6941	EIS ECZACIBASI	0.001%	98.058%
6942	MYER HOLDINGS L	0.001%	98.059%
6943	SENX ENERGY LT	0.001%	98.060%
6944	MAJOR CINEPLEX	0.001%	98.061%
6945	SIGURD MICROELE	0.001%	98.062%
6946	CENTURIA INDUST	0.001%	98.064%
6947	BANK JABAR BANT	0.001%	98.065%
6948	HNZ GROUP INC	0.001%	98.066%
6949	MAX CO	0.001%	98.067%
6950	FUSO CHEMICAL C	0.001%	98.068%
6951	AISAN INDUSTRY	0.001%	98.069%
6952	EHIME BANK	0.001%	98.070%
6953	MEDIA NUSANTARA	0.001%	98.071%
6954	KOMERCNI BANKA	0.001%	98.072%
6955	STOBART GROUP L	0.001%	98.073%
6956	ROBINSONS RETAI	0.001%	98.074%
6957	BAUER AG	0.001%	98.075%
6958	GREAT LAKES DRE	0.001%	98.077%
6959	TECHTARGET COMMON STOCK USD.001	0.001%	98.078%
6960	CLEARWATER SEAF	0.001%	98.079%
6961	TT ELECTRONICS	0.001%	98.080%
6962	NIPPON YUSOKI C	0.001%	98.081%
6963	GMR INFRASTRUCT	0.001%	98.082%
6964	BELL AG - REG	0.001%	98.083%
6965	KALBE FARMA	0.001%	98.084%
6966	TAEKWANG IND CO	0.001%	98.085%
6967	INDAH KIAT PULP	0.001%	98.086%
6968	UNITECH PRINTED	0.001%	98.087%
6969	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.088%
6970	ANANDA DEVELOPM	0.001%	98.089%
6971	SINGAPORE FINAN	0.001%	98.091%
6972	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.092%
6973	TAKASAGO INTL C	0.001%	98.093%
6974	HURCO COMPANIES INC COMMON STOCK	0.001%	98.094%
6975	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.001%	98.095%
6976	SAGA PLC	0.001%	98.096%
6977	SAKAI MOVING SE	0.001%	98.097%
6978	GODREJ CONSUMER	0.001%	98.098%
6979	ADANI TRANSMISS	0.001%	98.099%
6980	ST BARBARA MINE	0.001%	98.100%
6981	HIRATA TECHNICA	0.001%	98.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	SWECO AB	0.001%	98.102%
6983	RANDON SA IMPL	0.001%	98.103%
6984	GEMTEK TECHNOLO	0.001%	98.104%
6985	UNITED SPIRITS	0.001%	98.106%
6986	COMPAGNIE DES A	0.001%	98.107%
6987	VERA BRADLEY INC COMMON STOCK	0.001%	98.108%
6988	HARASHIN CO LTD	0.001%	98.109%
6989	SHOEI CO LTD	0.001%	98.110%
6990	L'OCCITANE INTE	0.001%	98.111%
6991	CHINA METAL PRO	0.001%	98.112%
6992	O-NET COMMUNICA	0.001%	98.113%
6993	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.114%
6994	ATUL LTD	0.001%	98.115%
6995	BK OF SAGA	0.001%	98.116%
6996	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.117%
6997	TOSEI CORP	0.001%	98.118%
6998	KESKO OYJ	0.001%	98.119%
6999	PETRON MALAYSIA	0.001%	98.121%
7000	YASUNAGA CORP	0.001%	98.122%
7001	GRAPE KING INC	0.001%	98.123%
7002	FORD OTOSAN	0.001%	98.124%
7003	HAMAKYOREX CO L	0.001%	98.125%
7004	SIGDO KOPPERS S	0.001%	98.126%
7005	COWEN INC COMMON STOCK USD.01	0.001%	98.127%
7006	BORUSSIA DORTMU	0.001%	98.128%
7007	BANK OF CHONGQI	0.001%	98.129%
7008	KOREA KOLMAR CO	0.001%	98.130%
7009	PARIS ORLEANS S	0.001%	98.131%
7010	BW LPG LTD	0.001%	98.132%
7011	CERVECERIAS UNI	0.001%	98.133%
7012	MODEC INC	0.001%	98.134%
7013	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.135%
7014	LIVART CO LTD	0.001%	98.136%
7015	RELIANCE CAPITA	0.001%	98.137%
7016	VALID SOLUCOES	0.001%	98.139%
7017	ECO WORLD DEVL	0.001%	98.140%
7018	MIRAMAR HTEL &	0.001%	98.141%
7019	BES ENGINEERING	0.001%	98.142%
7020	GINTECH ENERGY	0.001%	98.143%
7021	AP THAILAND PCL	0.001%	98.144%
7022	KIKKOMAN CORP	0.001%	98.145%
7023	CONTINENTAL HLD	0.001%	98.146%
7024	NIPPON CARBON C	0.001%	98.147%
7025	FREEMAN FINANCI	0.001%	98.148%
7026	TIME DOTCOM BHD	0.001%	98.149%
7027	TIANJIN PORT DE	0.001%	98.150%
7028	ASAHI HOLDINGS	0.001%	98.151%
7029	PHOENIX MECANO	0.001%	98.152%
7030	REPLY SPA	0.001%	98.153%
7031	BANGKOK DUSIT M	0.001%	98.154%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	WELCIA HOLDINGS	0.001%	98.155%
7033	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.156%
7034	ARROWHEAD PROR	0.001%	98.157%
7035	UNIVERSAL MEDIC	0.001%	98.158%
7036	ICHIYOSHI SECS	0.001%	98.160%
7037	UNID CO LTD	0.001%	98.161%
7038	HIBIYA ENGINEER	0.001%	98.162%
7039	G.U.D. HOLDINGS	0.001%	98.163%
7040	SCATEC SOLAR AS	0.001%	98.164%
7041	NATIONAL GRID P	0.001%	98.165%
7042	QL RESOURCES BH	0.001%	98.166%
7043	KYOEI STEEL LTD	0.001%	98.167%
7044	SIA REIT INC	0.001%	98.168%
7045	MORGAN SINDALL	0.001%	98.169%
7046	ADVANCED WIRELE	0.001%	98.170%
7047	PIERRE & VACANC	0.001%	98.171%
7048	SOLOR A/S	0.001%	98.172%
7049	TOWA CORP	0.001%	98.173%
7050	QAD INC A COMMON STOCK	0.001%	98.174%
7051	BRUNEL INTL	0.001%	98.175%
7052	COLTENE HOLDI	0.001%	98.176%
7053	ALIANSCCE SHOPPI	0.001%	98.177%
7054	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.178%
7055	TECNICAS REUNID	0.001%	98.179%
7056	TOTETSU KOGYO C	0.001%	98.180%
7057	PROSPERITY REIT	0.001%	98.181%
7058	FORMULA SYST(19	0.001%	98.182%
7059	NETUREN CO	0.001%	98.183%
7060	MITSUI SOKO CO	0.001%	98.184%
7061	DANIELI & CO CO	0.001%	98.184%
7061	BIOGAIA AB	0.001%	98.186%
7062	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	98.187%
7063	WESTERN ENERGY	0.001%	98.188%
7064	CONCORD NEW ENE	0.001%	98.189%
7065	KAMEI CORP	0.001%	98.190%
7066	TURKIYE SINAI K	0.001%	98.191%
7067	CAMBIAN GROUP P	0.001%	98.192%
7068	SPH REIT	0.001%	98.193%
7069	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.194%
7070	SAF-HOLLAND SA	0.001%	98.195%
7071	COLBUN S.A.	0.001%	98.196%
7072	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.197%
7073	NETUREN CO	0.001%	98.198%
7074	ASCENTIAL PLC	0.001%	98.199%
7075	DONGFANG ELECT	0.001%	98.200%
7076	CAPITAL&REG PRO	0.001%	98.201%
7077	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.202%
7078	CLAS OHLSON AB	0.001%	98.203%
7079	GOLDSUN DEV/CON	0.001%	98.204%
7080	GUOCOLAND LTD	0.001%	98.205%
7081	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.206%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	EREX CO LTD	0.001%	98.207%
7083	PHOENIX HLDGS L	0.001%	98.208%
7084	WELSPUN INDIA L	0.001%	98.209%
7085	COCA-COLA FEMSA	0.001%	98.210%
7086	ECORODOVIAS INF	0.001%	98.211%
7087	SAIBU GAS CO	0.001%	98.212%
7088	CENTURY TEXT &	0.001%	98.213%
7089	CHINA SINGYES S	0.001%	98.214%
7090	SAKAI CHEMICAL	0.001%	98.215%
7091	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.216%
7092	YAMAZEN CORPORA	0.001%	98.217%
7093	MESA LABORATORIES INC COMMON STOCK	0.001%	98.218%
7094	IPCA LABORATORI	0.001%	98.219%
7095	TSUKISHIMA KIKA	0.001%	98.220%
7096	BRODRENE HARTMA	0.001%	98.221%
7097	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.222%
7098	TUNG THIH ELECT	0.001%	98.223%
7099	TEXHONG TEXTILE	0.001%	98.224%
7100	HIMART CO LTD	0.001%	98.225%
7101	YURTEC CORPORAT	0.001%	98.226%
7102	SAETA YIELD SA	0.001%	98.228%
7103	HO BEE INVESTME	0.001%	98.229%
7104	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.230%
7105	MELISRON LTD	0.001%	98.231%
7106	KAPPAHL HOLDING	0.001%	98.232%
7107	GALAXY RESOURCE	0.001%	98.233%
7108	GL EVENTS	0.001%	98.234%
7109	JAPAN PULP & PA	0.001%	98.235%
7110	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	98.236%
7111	PT TIMAH TBK	0.001%	98.237%
7112	ODFJELL DRILLIN	0.001%	98.238%
7113	PARTNER COMMUNI	0.001%	98.239%
7114	TECHNICOLOR	0.001%	98.240%
7115	RAYMOND LTD	0.001%	98.241%
7116	AMBARELLA INC	0.001%	98.242%
7117	MCJ CO LTD	0.001%	98.243%
7118	ROBERT WALTERS	0.001%	98.244%
7119	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	98.245%
7120	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.246%
7121	BTB REAL ESTATE	0.001%	98.247%
7122	HYUNDAI MIPO DO	0.001%	98.248%
7123	NVE CORP	0.001%	98.249%
7124	SHIN ZU SHING C	0.001%	98.250%
7125	GROUPE CRIT	0.001%	98.251%
7126	PUMA AG	0.001%	98.252%
7127	GEOX S.P.A.	0.001%	98.253%
7128	TALGO SA	0.001%	98.254%
7129	Y G-1	0.001%	98.255%
7130	EVEN CONSTRUCTO	0.001%	98.256%
7131	AUSTAL LTD	0.001%	98.257%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	ROKKO BUTTER CO	0.001%	98.258%
7133	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.259%
7134	SUN HUNG KAI CO	0.001%	98.260%
7135	MIKUNI CORP	0.001%	98.261%
7136	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.262%
7137	EL PUERTO DE LI	0.001%	98.263%
7138	RELIANCE ENERGY	0.001%	98.264%
7139	CIA SANEAMENTO	0.001%	98.265%
7140	JSP CORP	0.001%	98.266%
7141	SMK CORP	0.001%	98.267%
7142	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.268%
7143	ERICSSON (LM) TEL SP ADR ADR	0.001%	98.269%
7144	HOCHDORF HOLDIN	0.001%	98.270%
7145	STAGECOACH GROU	0.001%	98.271%
7146	TSUGAMI CORP	0.001%	98.272%
7147	ENAV SPA	0.001%	98.273%
7148	HYUNDAI ROTEM C	0.001%	98.274%
7149	DATANG INTL POW	0.001%	98.275%
7150	RYOSHOKU LTD	0.001%	98.276%
7151	CHUNGHWA PRECIS	0.001%	98.277%
7152	OPTO TECH CORPN	0.001%	98.278%
7153	HAKDEX AB	0.001%	98.279%
7154	GLOBAL POWER SY	0.001%	98.280%
7155	BOIRON	0.001%	98.281%
7156	HANWHA SECS	0.001%	98.282%
7157	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.283%
7158	BHARTI INFRA TEL	0.001%	98.284%
7159	JIN CO.LTD	0.001%	98.285%
7160	TV TOKYO HLDG C	0.001%	98.286%
7161	GPO AEROPORTUAR	0.001%	98.287%
7162	DYNAPACK INTL T	0.001%	98.288%
7163	REGAL HOTELS IN	0.001%	98.289%
7164	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.290%
7165	TOYO KANETSU KK	0.001%	98.291%
7166	PULSE SEISMIC	0.001%	98.292%
7167	ALTRI SGPS S.A.	0.001%	98.293%
7168	FACC AG	0.001%	98.294%
7169	MANILA ELECTRIC	0.001%	98.295%
7170	FINANCIAL PRODU	0.001%	98.296%
7171	KOREA CIRCUIT C	0.001%	98.297%
7172	CIA DE DIST INT	0.001%	98.298%
7173	AGUAS ANDINAS S	0.001%	98.299%
7174	VESTEL ELECTRON	0.001%	98.300%
7175	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.301%
7176	ACOM CO	0.001%	98.302%
7177	DIVI'S LABORATO	0.001%	98.303%
7178	ORION CORP	0.001%	98.304%
7179	ELITE SEMICONDU	0.001%	98.305%
7180	BURSON GROUP LT	0.001%	98.306%
7181	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.307%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	FUJI CO(TOKYO)	0.001%	98.308%
7183	AKKA TECHNOLOGI	0.001%	98.309%
7184	WEBJET LTD	0.001%	98.310%
7185	TOLI CORP	0.001%	98.311%
7186	HANWA CO	0.001%	98.312%
7187	GAMEHOST INC	0.001%	98.313%
7188	THAI AIRWAYS IN	0.001%	98.314%
7189	BRUNELLO CUCINE	0.001%	98.314%
7190	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.315%
7191	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.316%
7192	TORIDOLL CORPOR	0.001%	98.317%
7193	YAKULT HONSHA C	0.001%	98.318%
7194	PSG GROUP LTD	0.001%	98.319%
7195	TOYO KOHAN CO	0.001%	98.320%
7196	GOL LINHAS AERE	0.001%	98.321%
7197	IMVESCOR RESTAU	0.001%	98.322%
7198	HUNG POO CONSTR	0.001%	98.323%
7199	KAJARIA CERAMIC	0.001%	98.324%
7200	HAP SENG CONSOL	0.001%	98.325%
7201	NORWEGIAN AIR S	0.001%	98.326%
7202	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.327%
7203	OITA BANK	0.001%	98.328%
7204	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.329%
7205	EUGENE CORP	0.001%	98.330%
7206	NOVA MEASURING	0.001%	98.331%
7207	CCC SA	0.001%	98.332%
7208	DOGAN HOLDINGS	0.001%	98.333%
7209	FERROLIGAS FERB	0.001%	98.334%
7210	SUPERBLOCK PCL	0.001%	98.335%
7211	CATHEDRAL ENERG	0.001%	98.336%
7212	UNIBAIL-RODAMCO	0.001%	98.337%
7213	CORP INMOBILIAR	0.001%	98.338%
7214	GMO PAYMENT GAT	0.001%	98.339%
7215	MIRATI THERAPEU	0.001%	98.340%
7216	CHINA SUNTIEN G	0.001%	98.341%
7217	LINX SA	0.001%	98.342%
7218	CHOLAMANDALAM I	0.001%	98.343%
7219	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.344%
7220	ORACLE CORP JAP	0.001%	98.345%
7221	51JOB INC ADR ADR USD.0001	0.001%	98.346%
7222	KATAKURA INDS	0.001%	98.347%
7223	HI SUN TECH CHI	0.001%	98.348%
7224	SEASPAN CORP	0.001%	98.349%
7225	ADVAN CO LTD	0.001%	98.350%
7226	HANDSOME CORP	0.001%	98.351%
7227	NISSHINBO IND I	0.001%	98.352%
7228	NEWALTA INC	0.001%	98.352%
7229	DIGI INTL INC	0.001%	98.353%
7230	HORNBACH BAUMAR	0.001%	98.354%
7231	SIRTEX MEDICAL	0.001%	98.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	SINARMAS LAND	0.001%	98.356%
7233	SL CORP	0.001%	98.357%
7234	NIHON NOHYAKU	0.001%	98.358%
7235	GALATASARAY SPO	0.001%	98.359%
7236	NETIA SA	0.001%	98.360%
7237	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.361%
7238	ZOJIRUSHI CORP	0.001%	98.362%
7239	PENDRAGON PLC	0.001%	98.363%
7240	MONTEA SCA	0.001%	98.364%
7241	TOKAI CORP/GIFU	0.001%	98.365%
7242	ACE HARDWARE IN	0.001%	98.366%
7243	SIMMTECH CO LTD	0.001%	98.367%
7244	GRUPO ARGOS S.A	0.001%	98.368%
7245	MOTECH INDUSTRI	0.001%	98.369%
7246	LIFE CORPORATIO	0.001%	98.370%
7247	KOREA GAS CORP	0.001%	98.371%
7248	BIOTEST AG	0.001%	98.372%
7249	T-GAIA CORP	0.001%	98.373%
7250	ALPHA & OMEGA S	0.001%	98.374%
7251	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.375%
7252	ENERGISA SA	0.001%	98.376%
7253	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.376%
7254	NISHIMATSUYA CH	0.001%	98.377%
7255	CVC BRASIL OP A	0.001%	98.378%
7256	TEAM INC	0.001%	98.379%
7257	SHINKO PLANTECH	0.001%	98.380%
7258	WEYCO GROUP INC	0.001%	98.381%
7259	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.382%
7260	COSTAMARE INC	0.001%	98.383%
7261	AVIC INTERNATIO	0.001%	98.384%
7262	CAPITA GROUP PL	0.001%	98.385%
7263	KONISHI CO LTD	0.001%	98.386%
7264	GREATEK ELECTRO	0.001%	98.387%
7265	HOKUTO CORP	0.001%	98.388%
7266	DAI NIPPON TORY	0.001%	98.389%
7267	CHAUN-CHOUNG TE	0.001%	98.390%
7268	CRAFT BREWERS A	0.001%	98.391%
7269	DUNI AB	0.001%	98.392%
7270	NAMCHOW CHEMICA	0.001%	98.393%
7271	TONG YANG INV B	0.001%	98.394%
7272	KRESNA	0.001%	98.395%
7273	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.395%
7274	LPP SA	0.001%	98.396%
7275	mitsui HOME CO	0.001%	98.397%
7276	MULTIPLUS SA	0.001%	98.398%
7277	PROCTOR&GAMBLE	0.001%	98.399%
7278	FUJIBO HOLDINGS	0.001%	98.400%
7279	TIAN GE INTERAC	0.001%	98.401%
7280	TYC BROTHER IND	0.001%	98.402%
7281	VAISALA	0.001%	98.403%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	CREDITO REAL SA	0.001%	98.404%
7283	NORDIC SEMICON	0.001%	98.405%
7284	SK TELECOM ADR	0.001%	98.406%
7285	DELEK GROUP	0.001%	98.407%
7286	ACTRON TECHNOLO	0.001%	98.408%
7287	DAEWOONG CO LTD	0.001%	98.409%
7288	GENESIS ENERGY	0.001%	98.410%
7289	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.411%
7290	HEINEKEN MALAYS	0.001%	98.412%
7291	BIESSE	0.001%	98.412%
7292	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.413%
7293	AKTIA BANK OYJ	0.001%	98.414%
7294	KP TISSUE INC	0.001%	98.415%
7295	SDI CORP	0.001%	98.416%
7296	CHINA TELECOM C	0.001%	98.417%
7297	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.418%
7298	RCF	0.001%	98.419%
7299	CORFICOLOMBIANA	0.001%	98.420%
7300	IGB REAL ESTATE	0.001%	98.421%
7301	COMBA TELECOM S	0.001%	98.422%
7302	YICHANG HEC CHA	0.001%	98.423%
7303	NICHIREKI CO LT	0.001%	98.424%
7304	MARUWA CO LTD	0.001%	98.425%
7305	YUMESHIN HOLDIN	0.001%	98.426%
7306	LOTTE CONFECT	0.001%	98.427%
7307	PARCO CO	0.001%	98.427%
7308	SANTOS BRASIL P	0.001%	98.428%
7309	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.429%
7310	ELECTRA	0.001%	98.430%
7311	INTILAND DEVPT	0.001%	98.431%
7312	ROAD KING INFRA	0.001%	98.432%
7313	QUALITY HOUSES	0.001%	98.433%
7314	GUANGZHOU PHARM	0.001%	98.434%
7315	JU TENG INTERNA	0.001%	98.435%
7316	IRISH CONTINENT	0.001%	98.436%
7317	WISETECH GLOBAL	0.001%	98.437%
7318	CHUGAI PHARM CO	0.001%	98.438%
7319	CALBEE INC	0.001%	98.439%
7320	EIGHTEENTH BANK	0.001%	98.440%
7321	SCANDI STANDARD	0.001%	98.441%
7322	FANTASIA HOLDIN	0.001%	98.441%
7323	PTT PUBLIC COMP	0.001%	98.442%
7324	CHINA AIRCRAFT	0.001%	98.443%
7325	SADBHAV ENGINEE	0.001%	98.444%
7326	BETER BED HOLD	0.001%	98.445%
7327	YOSHINOYA D&C C	0.001%	98.446%
7328	HOTAI MOTOR CO	0.001%	98.447%
7329	BWX LTD	0.001%	98.448%
7330	FIAT CHRYSLER A	0.001%	98.449%
7331	TOWNGAS CHINA C	0.001%	98.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	RANK GROUP PLC	0.001%	98.451%
7333	STAR ASIAN INVE	0.001%	98.452%
7334	DHT HOLDINGS IN	0.001%	98.453%
7335	ENERCHINA HOLDI	0.001%	98.454%
7336	PARK ELECTROCHE	0.001%	98.454%
7337	ADCOCK INGRAM H	0.001%	98.455%
7338	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.456%
7339	TESARO INC	0.001%	98.457%
7340	ORIOLA-KD CORP	0.001%	98.458%
7341	GLOBAL MEDIACOM	0.001%	98.459%
7342	FURUKAWA BATTER	0.001%	98.460%
7343	SUN PHARMACEUTI	0.001%	98.461%
7344	SAMYANG CORP	0.001%	98.462%
7345	OSJB HOLDINGS C	0.001%	98.463%
7346	FORUS S.A.	0.001%	98.464%
7347	FRONTLINE LTD/B	0.001%	98.465%
7348	ARB CORP LTD	0.001%	98.466%
7349	KOWLOON DEVMT	0.001%	98.466%
7350	ONE LIBERTY PRO	0.001%	98.467%
7351	CAFE DE CORAL H	0.001%	98.468%
7352	CGN MEIYA POWER	0.001%	98.469%
7353	STHREE	0.001%	98.470%
7354	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.471%
7355	FINOLEX CABLES	0.001%	98.472%
7356	UMW OIL & GAS C	0.001%	98.473%
7357	ALUPAR INVEST S	0.001%	98.474%
7358	BYGGMAX GROUP A	0.001%	98.475%
7359	TRANS COSMOS	0.001%	98.476%
7360	ASSET MANAGERS	0.001%	98.477%
7361	MAGNITOGORS-SPO	0.001%	98.478%
7362	SIPEF(PLANT FIN	0.001%	98.478%
7363	HAPPINET CORP	0.001%	98.479%
7364	SAWIT SUMBERMAS	0.001%	98.480%
7365	VITAL KSK HOLDI	0.001%	98.481%
7366	MARUWA UNYU	0.001%	98.482%
7367	CHINA SHANSHUI	0.001%	98.483%
7368	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.484%
7369	MOMENTUM GROUP	0.001%	98.485%
7370	TOURISM HOLDING	0.001%	98.486%
7371	HISAKA WORKS LT	0.001%	98.487%
7372	SINTEX PLASTICS	0.001%	98.488%
7373	SEAH BESTEEL CO	0.001%	98.488%
7374	NAMYANG DAIRY P	0.001%	98.489%
7375	HOCHIKI CORPORA	0.001%	98.490%
7376	RADICO KHAITAN	0.001%	98.491%
7377	AFFICHAGE HOLDI	0.001%	98.492%
7378	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.493%
7379	VERBIO VEREINIG	0.001%	98.494%
7380	DAIRY FARM INTL	0.001%	98.495%
7381	F&A AQUA HOLDIN	0.001%	98.496%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	TECHNOLOGY ONE	0.001%	98.497%
7383	POU SHENG INTL	0.001%	98.498%
7384	I.T LIMITED	0.001%	98.499%
7385	ALIO GOLD INC	0.001%	98.499%
7386	UOA DEVELOPMENT	0.001%	98.500%
7387	REDCO PROPERTIE	0.001%	98.501%
7388	CALIX INC COMMON STOCK	0.001%	98.502%
7389	ADITYA BIRLA CA	0.001%	98.503%
7390	DONGWONIndustr	0.001%	98.504%
7391	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.505%
7392	LONMIN PLC	0.001%	98.506%
7393	MK ELECTRON	0.001%	98.507%
7394	DAIWA INDUSTRIE	0.001%	98.508%
7395	ORACLE FIN SERV	0.001%	98.508%
7396	INTOPS CO	0.001%	98.509%
7397	TA CHEN STAINLE	0.001%	98.510%
7398	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.511%
7399	GREAT EASTERN H	0.001%	98.512%
7400	ASKUL	0.001%	98.513%
7401	MUNKSJO OYJ	0.001%	98.514%
7402	NRW HOLDINGS LT	0.001%	98.515%
7403	GR ED L'ESPRESS	0.001%	98.516%
7404	AXACTOR AB	0.001%	98.517%
7405	E-COMMODITIES H	0.001%	98.518%
7406	BORYUNG PHARM	0.001%	98.518%
7407	ALPHA CORP	0.001%	98.519%
7408	XINGDA INTERNAT	0.001%	98.520%
7409	INGENIA COMMUNI	0.001%	98.521%
7410	SUNDARAM FINANC	0.001%	98.522%
7411	SUNSHINE 10	0.001%	98.523%
7412	PAN INTL INDL	0.001%	98.524%
7413	METRO HOLDINGS	0.001%	98.525%
7414	SMS CO LTD	0.001%	98.526%
7415	TSUBAKI NAKASHI	0.001%	98.527%
7416	UNITED INTL ENT	0.001%	98.527%
7417	UNIVERSAL CEMEN	0.001%	98.528%
7418	NAMURA SHIPBUIL	0.001%	98.529%
7419	WINMARK CORP COMMON STOCK	0.001%	98.530%
7420	GOLD CIRCUIT EL	0.001%	98.531%
7421	BATA INDIA LTD	0.001%	98.532%
7422	WHITESTONE REIT REIT USD.001	0.001%	98.533%
7423	GUJARAT STATE F	0.001%	98.534%
7424	DENYO CO	0.001%	98.535%
7425	LINK AND MOTIVA	0.001%	98.535%
7426	B&B TOOLS AB	0.001%	98.536%
7427	PRESIDENT SECS	0.001%	98.537%
7428	GATEWAY LIFESTY	0.001%	98.538%
7429	JAMMU & KASHMIR	0.001%	98.539%
7430	KPIT TECHNOLOGI	0.001%	98.540%
7431	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.541%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	MALAYSIA BUILD	0.001%	98.542%
7433	FAR EAST HOSPIT	0.001%	98.543%
7434	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.543%
7435	TAIWAN SECOM	0.001%	98.544%
7436	CEDAR WOODS PRO	0.001%	98.545%
7437	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.546%
7438	TELESITES SAB D	0.001%	98.547%
7439	CTCI CORP	0.001%	98.548%
7440	DAH-CHI SEIKO	0.001%	98.549%
7441	SFA ENGINEERING	0.001%	98.550%
7442	FOLKESTONE EDU	0.001%	98.551%
7443	COSTA GROUP HOL	0.001%	98.551%
7444	BULTEN AB	0.001%	98.552%
7445	CORPORATE TRAVE	0.001%	98.553%
7446	COSMOS PHARMACE	0.001%	98.554%
7447	CENTRAL CHINA R	0.001%	98.555%
7448	F-TECH INC	0.001%	98.556%
7449	GLOBERIDE INC	0.001%	98.557%
7450	XIAMEN INTL POR	0.001%	98.558%
7451	SOGEFI	0.001%	98.559%
7452	INFOCOM CORP	0.001%	98.559%
7453	PHILIPPINE NATL	0.001%	98.560%
7454	LOTES CO LTD	0.001%	98.561%
7455	PTC INDIA LTD	0.001%	98.562%
7456	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.563%
7457	GULLIVER INTERN	0.001%	98.564%
7458	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	98.565%
7459	PLENUS CO	0.001%	98.566%
7460	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.566%
7461	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.567%
7462	COMMUNISIS PLC	0.001%	98.568%
7463	LIG NEX1 CO LTD	0.001%	98.569%
7464	MAIRE TECNIMONT	0.001%	98.570%
7465	VILLA WORLD LTD	0.001%	98.571%
7466	TAIWAN SURFACE	0.001%	98.572%
7467	TENMA CORPORATI	0.001%	98.573%
7468	OOH!MEDIA LTD	0.001%	98.573%
7469	ASCENDAS HOSPIT	0.001%	98.574%
7470	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.575%
7471	GREE INC	0.001%	98.576%
7472	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	98.577%
7473	EMPRESA NACIONA	0.001%	98.578%
7474	WINCANTON	0.001%	98.579%
7475	VITROLIFE AB	0.001%	98.580%
7476	FUNAI ELECTRIC	0.001%	98.580%
7477	KEPPEL INFRASTR	0.001%	98.581%
7478	NAMESON	0.001%	98.582%
7479	SURUGA CO LTD	0.001%	98.583%
7480	DAEWOO SECURITI	0.001%	98.584%
7481	LIEN HWA INDL	0.001%	98.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	OKURA INDUSTRIA	0.001%	98.586%
7483	INFRASTRUTTURE	0.001%	98.587%
7484	TRANCOM CO, LTD	0.001%	98.587%
7485	CROSS-HARBOUR H	0.001%	98.588%
7486	G-RESOURCES GP	0.001%	98.589%
7487	INTERNATIONAL M	0.001%	98.590%
7488	TAI CHEUNG HLDG	0.001%	98.591%
7489	KH NEOCHEM CO L	0.001%	98.592%
7490	ADVA AG	0.001%	98.593%
7491	KYOKUTO BOEKI K	0.001%	98.594%
7492	TONGYANG LIFE I	0.001%	98.594%
7493	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.595%
7494	SUNGWOO HITECH	0.001%	98.596%
7495	SA SA INTL HLDG	0.001%	98.597%
7496	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.598%
7497	CMBC CAPITAL HO	0.001%	98.599%
7498	TYMAN PLC	0.001%	98.600%
7499	INVESTORS CLOUD	0.001%	98.600%
7500	ASIA VITAL COMP	0.001%	98.601%
7501	XIABUXIABU CATE	0.001%	98.602%
7502	NICE INFORMATIO	0.001%	98.603%
7503	MAN SE	0.001%	98.604%
7504	RAFFLES MEDICAL	0.001%	98.605%
7505	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.606%
7506	COLLINS FOOD LT	0.001%	98.607%
7507	ROLAND DG CORP	0.001%	98.607%
7508	NAN HAI CORPORA	0.001%	98.608%
7509	SOLIUM CAPITAL	0.001%	98.609%
7510	HAWKINS INC COMMON STOCK USD.05	0.001%	98.610%
7511	ORDINA NV	0.001%	98.611%
7512	UMH PROP INC	0.001%	98.612%
7513	FREIGHTWAYS LTD	0.001%	98.613%
7514	GRUPO INDUSTRIA	0.001%	98.613%
7515	SECURITY BANK C	0.001%	98.614%
7516	CHINA SILVER GR	0.001%	98.615%
7517	DIP CORPORATION	0.001%	98.616%
7518	KURA CORPORATIO	0.001%	98.617%
7519	COSAN LOGISTICA	0.001%	98.618%
7520	HANMI PHARM CO	0.001%	98.619%
7521	ALTEK CORP	0.001%	98.619%
7522	LIMELIGHT NETW	0.001%	98.620%
7523	THAI VEGETABLE	0.001%	98.621%
7524	SHOUGANG CNCRD	0.001%	98.622%
7525	NIPPON BEET SUG	0.001%	98.623%
7526	NCC GROUP LTD.	0.001%	98.624%
7527	DAEHAN FLOUR MI	0.001%	98.625%
7528	COMPANHIA DE GA	0.001%	98.625%
7529	BANCO DAVIVIEND	0.001%	98.626%
7530	HANSOL PAPER CO	0.001%	98.627%
7531	PARTRON CO LTD	0.001%	98.628%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	TATA COMMUNICAT	0.001%	98.629%
7533	PEGASUS SEWING	0.001%	98.630%
7534	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.631%
7535	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.631%
7536	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.632%
7537	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	98.633%
7538	GREAT EASTERN S	0.001%	98.634%
7539	KUMIAI CHEM IND	0.001%	98.635%
7540	CHINA AEROSPACE	0.001%	98.636%
7541	ALTium LTD	0.001%	98.636%
7542	SYNERGIE	0.001%	98.637%
7543	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.638%
7544	IMAGICA ROBOT H	0.001%	98.639%
7545	SANYANGIndustr	0.001%	98.640%
7546	SILICONWARE PRE	0.001%	98.641%
7547	SUNDRAM FASTNER	0.001%	98.642%
7548	VIRGIN AUSTRALI	0.001%	98.642%
7549	ORANGE POLSKA	0.001%	98.643%
7550	ALAM SUTERA REA	0.001%	98.644%
7551	PANDA GREEN ENE	0.001%	98.645%
7552	INTAGE INC	0.001%	98.646%
7553	PKP CARGO SA	0.001%	98.647%
7554	TONG HSING ELEC	0.001%	98.648%
7555	CHINESE ESTATES	0.001%	98.648%
7556	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.649%
7557	BANKINTER SA	0.001%	98.650%
7558	CITY OFFICE REI	0.001%	98.651%
7559	COOPER ENERGY L	0.001%	98.652%
7560	XXL ASA	0.001%	98.653%
7561	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.653%
7562	BELLEVUE GROUP	0.001%	98.654%
7563	RIKEN VITAMIN C	0.001%	98.655%
7564	S1 CORP	0.001%	98.656%
7565	CHONG HONG CONS	0.001%	98.657%
7566	KOBAYASHI PHARM	0.001%	98.658%
7567	TOP SPRING INTL	0.001%	98.659%
7568	O-BANK CO LTD	0.001%	98.659%
7569	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.660%
7570	SOLARTECH INTL	0.001%	98.661%
7571	CHINA LILANG LT	0.001%	98.662%
7572	DILIP BUILD	0.001%	98.663%
7573	TOHO TITANIUM C	0.001%	98.664%
7574	DEVELOPMENT SEC	0.001%	98.664%
7575	WILH. WILHELMSE	0.001%	98.665%
7576	ADLER REAL ESTA	0.001%	98.666%
7577	GRUPO CEMENTOS	0.001%	98.667%
7578	STARZEN CO LTD	0.001%	98.668%
7579	RADNET INC COMMON STOCK USD.0001	0.001%	98.669%
7580	SANKYO TATEYAMA	0.001%	98.669%
7581	AICHI CORPORATI	0.001%	98.670%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	PETRONAS GAS	0.001%	98.671%
7583	LAND MARK OPTOE	0.001%	98.672%
7584	LG CORP	0.001%	98.673%
7585	SPCG	0.001%	98.674%
7586	CMC MAGNETICS C	0.001%	98.674%
7587	Technopolis Oyj	0.001%	98.675%
7588	NORITAKE CO	0.001%	98.676%
7589	ACETO CORP COMMON STOCK USD.01	0.001%	98.677%
7590	SKANDIABANKEN A	0.001%	98.678%
7591	SOCIEDAD MATRIZ	0.001%	98.679%
7592	ELECOM CO LTD	0.001%	98.679%
7593	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.680%
7594	KOZA ANADOLU ME	0.001%	98.681%
7595	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.682%
7596	NISSHA PRINTING	0.001%	98.683%
7597	HANWHA NON-LIFE	0.001%	98.684%
7598	BOUSTEAD HLDGS	0.001%	98.684%
7599	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	98.685%
7600	KUANGCHI SCIENC	0.001%	98.686%
7601	DASSAULT SYSTEM	0.001%	98.687%
7602	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.688%
7603	MPACT LIMITED	0.001%	98.689%
7604	KYUNG DONG	0.001%	98.689%
7605	LC CORP S.A.	0.001%	98.690%
7606	CHINA OVERSEAS	0.001%	98.691%
7607	ATRIUM LJUNGBER	0.001%	98.692%
7608	MERITZ FINANCIA	0.001%	98.693%
7609	FUJI CORP LTD/O	0.001%	98.694%
7610	WORLEYPARSONS	0.001%	98.694%
7611	DONGJIN SEMICHE	0.001%	98.695%
7612	CITIZENS INC COMMON STOCK	0.001%	98.696%
7613	PCHOME ONLINE I	0.001%	98.697%
7614	SURMODICS INC COMMON STOCK USD.05	0.001%	98.698%
7615	QUALITAS CONTOL	0.001%	98.698%
7616	STAR MICRONICS	0.001%	98.699%
7617	SINON CORP	0.001%	98.700%
7618	BENEFIT ONE INC	0.001%	98.701%
7619	YOUNGTEK ELECTR	0.001%	98.702%
7620	TOBISHIMA CORP	0.001%	98.703%
7621	CIA ENERGETICA	0.001%	98.703%
7622	KPJ HEALTHCARE	0.001%	98.704%
7623	AUSNUTRIA DAIRY	0.001%	98.705%
7624	WING ON CO INT	0.001%	98.706%
7625	DAITO PHARM	0.001%	98.707%
7626	CAMBRIDGE INDUS	0.001%	98.708%
7627	GET NICE HOLDIN	0.001%	98.708%
7628	ESTIA HELATH LT	0.001%	98.709%
7629	CURRO HOLDINGS	0.001%	98.710%
7630	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.711%
7631	FEDERAL CORP	0.001%	98.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	DEUTSCHE BANK M	0.001%	98.712%
7633	SAMTY CO.LTD.	0.001%	98.713%
7634	CHUNG HUNG STEE	0.001%	98.714%
7635	DSP GROUP INC	0.001%	98.715%
7636	SYMPHONY HLDGS	0.001%	98.716%
7637	HANSOL PAPER CO	0.001%	98.717%
7638	PHIBRO ANIMAL H	0.001%	98.717%
7639	ANSELL LTD	0.001%	98.718%
7640	MEGACHIPS CORP	0.001%	98.719%
7641	FALCK RENEWABLE	0.001%	98.720%
7642	TICON INDUSTRIA	0.001%	98.721%
7643	ANDHRA BANK	0.001%	98.721%
7644	OFG BANCORP COMMON STOCK USD1.0	0.001%	98.722%
7645	CHIBA KOGYO BAN	0.001%	98.723%
7646	MENORA MIVTACHI	0.001%	98.724%
7647	ALMIRALL SA	0.001%	98.725%
7648	CONCENTRADORA	0.001%	98.725%
7649	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.726%
7650	HUADIAN POWER I	0.001%	98.727%
7651	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.728%
7652	UNIDEN CORP	0.001%	98.729%
7653	KATHMANDU HOLDI	0.001%	98.730%
7654	UNITIL CORP COMMON STOCK	0.001%	98.730%
7655	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.731%
7656	DEXCOM INC COMMON STOCK USD.001	0.001%	98.732%
7657	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.733%
7658	MURRAY & ROBERT	0.001%	98.734%
7659	DAEWON PHARMACE	0.001%	98.734%
7660	SPEEDY HIRE PLC	0.001%	98.735%
7661	VAN LANSCHOT NV	0.001%	98.736%
7662	STOLT-NIELSEN L	0.001%	98.737%
7663	RIDLEY CORP LTD	0.001%	98.738%
7664	CYBERDYNE INC	0.001%	98.738%
7665	GLAXOSMITHKLINE	0.001%	98.739%
7666	PANIN FINANCIAL	0.001%	98.740%
7667	SONGA OFFSHORE	0.001%	98.741%
7668	SANRIO CO	0.001%	98.742%
7669	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.742%
7670	SINGAMAS CONTAI	0.001%	98.743%
7671	HOTELES CITY EX	0.001%	98.744%
7672	ESSO(FRANCAISE)	0.001%	98.745%
7673	CSI PROPERTIES	0.001%	98.746%
7674	TIM PARTICIPACOES SA ADR ADR	0.001%	98.746%
7675	ZORLU ENRJI	0.001%	98.747%
7676	PADINI HLDGS BH	0.001%	98.748%
7677	DAISO CO	0.001%	98.749%
7678	MATRIX	0.001%	98.750%
7679	HANSOL LCD INC	0.001%	98.750%
7680	BROOKFIELD REAL	0.001%	98.751%
7681	SOLAR APPLIED M	0.001%	98.752%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.753%
7683	TELENAV INC COMMON STOCK USD.001	0.001%	98.754%
7684	ASIA AVIATION P	0.001%	98.754%
7685	CENTURIA METROP	0.001%	98.755%
7686	XXENTRIA TECHNO	0.001%	98.756%
7687	BESALCO SA	0.001%	98.757%
7688	HUMAX CO LTD	0.001%	98.758%
7689	SEKISUI JUSHI C	0.001%	98.758%
7690	MOUNTAIN PROVIN	0.001%	98.759%
7691	361 DEGREES INT	0.001%	98.760%
7692	EVERLIGHT CHEMI	0.001%	98.761%
7693	CONTROLADORA VU	0.001%	98.762%
7694	FRANCESSAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.762%
7695	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.763%
7696	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.764%
7697	MINATO BANK	0.001%	98.765%
7698	EDP RENOVAVEIS	0.001%	98.766%
7699	ZALANDO SE	0.001%	98.766%
7700	FLYTECH TECHNOL	0.001%	98.767%
7701	SOBHA LIMITED	0.001%	98.768%
7702	OAD GAZPROM	0.001%	98.769%
7703	KAIT	0.001%	98.770%
7704	ADHI KARYA PERS	0.001%	98.770%
7705	DAIICHI JITSUGY	0.001%	98.771%
7706	SRI REJEKI ISMA	0.001%	98.772%
7707	RH COMMON STOCK USD.0001	0.001%	98.773%
7708	MEDCO ENERGI IN	0.001%	98.773%
7709	UTD INDUSTRIAL	0.001%	98.774%
7710	CHUDENKO CORP	0.001%	98.775%
7711	IDI INSURANCE C	0.001%	98.776%
7712	UNIPAR UNIAO DE	0.001%	98.777%
7713	DIRECIONAL ENGE	0.001%	98.777%
7714	PT PAKUWON JATI	0.001%	98.778%
7715	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.779%
7716	GOODBABY INTERN	0.001%	98.780%
7717	BEC WORLD PUBLI	0.001%	98.781%
7718	ENEL AMERICAS S	0.001%	98.781%
7719	ALLIED PROPERTI	0.001%	98.782%
7720	SUMIDA ELECTRIC	0.001%	98.783%
7721	JUST DIAL LTD	0.001%	98.784%
7722	BANK HANDLOWY W	0.001%	98.784%
7723	WILH WILHELMSSEN	0.001%	98.785%
7724	COSCO CORPORATI	0.001%	98.786%
7725	KANSAI URBAN BA	0.001%	98.787%
7726	BASTIDE LE CONF	0.001%	98.788%
7727	HIDAY HIDAKA CO	0.001%	98.788%
7728	JAC RECRUITMENT	0.001%	98.789%
7729	MOBILEONE LTD.	0.001%	98.790%
7730	ISRA VISION AG	0.001%	98.791%
7731	CENTRAL CHINA S	0.001%	98.792%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	SHELL REFINING(	0.001%	98.792%
7733	APN OUTDOOR GRO	0.001%	98.793%
7734	ANICOM HOLDINGS	0.001%	98.794%
7735	STONE ENERGY CORP COMMON STOCK USD.01	0.001%	98.795%
7736	GERDAU SA	0.001%	98.795%
7737	DARFON ELECTRON	0.001%	98.796%
7738	ADDTECH AB B SH	0.001%	98.797%
7739	BROADLEAF CO LT	0.001%	98.798%
7740	WIJAYA KARYA	0.001%	98.799%
7741	TOA CORP	0.001%	98.799%
7742	PACT GROUP HOLD	0.001%	98.800%
7743	CTI ENGINEERING	0.001%	98.801%
7744	ALBIS CO LTD	0.001%	98.802%
7745	ETALON GROUP-GD	0.001%	98.802%
7746	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.803%
7747	DONG-A SOCIO	0.001%	98.804%
7748	GUJARAT NARM	0.001%	98.805%
7749	STRIDE STAPLED	0.001%	98.806%
7750	FARGLORY LAND D	0.001%	98.806%
7751	CONA RESOURCES	0.001%	98.807%
7752	LECTRA SYSTEMES	0.001%	98.808%
7753	KJB FINANCIAL G	0.001%	98.809%
7754	CONSORCIO ARA S	0.001%	98.809%
7755	ENVESTNET INC COMMON STOCK	0.001%	98.810%
7756	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.811%
7757	HI-P INTERNATIO	0.001%	98.812%
7758	INTERVEST OFFIC	0.001%	98.813%
7759	METAWATER CO LT	0.001%	98.813%
7760	DEPO AUTO PARTS	0.001%	98.814%
7761	CHIMEI MATERIAL	0.001%	98.815%
7762	RETELIT SPA	0.001%	98.816%
7763	STRAUSS GROUP L	0.001%	98.816%
7764	METAIR INVESTME	0.001%	98.817%
7765	HARTALEGA HOLDI	0.001%	98.818%
7766	CHINA SHINEWAY	0.001%	98.819%
7767	COLOUR LIFE SER	0.001%	98.819%
7768	LITE-ON SEMICON	0.001%	98.820%
7769	SUNWAY REAL EST	0.001%	98.821%
7770	FUJITSU KIDEN	0.001%	98.822%
7771	MEDICLINIC INTE	0.001%	98.823%
7772	ICHINEN CO LTD	0.001%	98.823%
7773	TIAN AN CHINA I	0.001%	98.824%
7774	HAGIHARA INDUST	0.001%	98.825%
7775	RHEON AUTO MACH	0.001%	98.826%
7776	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.826%
7777	MERCURIES & ASS	0.001%	98.827%
7778	PALFINGER AG	0.001%	98.828%
7779	FREIGHTCAR AMER	0.001%	98.829%
7780	RATCHTHANI	0.001%	98.829%
7781	HYUNDAI HOME SH	0.001%	98.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	INOVALIS REAL E	0.001%	98.831%
7783	M&A CAPITAL PAR	0.001%	98.832%
7784	BANK COOP AG	0.001%	98.833%
7785	BURKHALTER HOLD	0.001%	98.833%
7786	PARROT	0.001%	98.834%
7787	PETROPAVLOVSK	0.001%	98.835%
7788	NETENT AB	0.001%	98.836%
7789	SHINNIHON CORP	0.001%	98.836%
7790	KISCO CORP	0.001%	98.837%
7791	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.838%
7792	LA DORIA SPA	0.001%	98.839%
7793	TOWER SEMICONDU	0.001%	98.839%
7794	PERLIS PLANTATI	0.001%	98.840%
7795	SANY HEAVY EQUI	0.001%	98.841%
7796	ULTRA TECH CEMC	0.001%	98.842%
7797	ACTER CO LTD	0.001%	98.842%
7798	CHINA RESOURCES	0.001%	98.843%
7799	SIOEN INDUSTRIE	0.001%	98.844%
7800	BOYAA INTERACTI	0.001%	98.845%
7801	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.845%
7802	AKEBONO BRAKE I	0.001%	98.846%
7803	LAYNE CHRISTENS	0.001%	98.847%
7804	EXMAR	0.001%	98.848%
7805	HKBN LTD	0.001%	98.848%
7806	BOSCH LTD	0.001%	98.849%
7807	ALDERMORE GROUP	0.001%	98.850%
7808	AMER SOFTWARE I	0.001%	98.851%
7809	JUSTSYSTEM	0.001%	98.852%
7810	MINISTOP CO	0.001%	98.852%
7811	SPRINGLAND INTE	0.001%	98.853%
7812	KWS SAAT AG	0.001%	98.854%
7813	MITO SECURITIES	0.001%	98.855%
7814	JAMCO COPORATIN	0.001%	98.855%
7815	MACA LIMITED	0.001%	98.856%
7816	JAPAN MATERIAL	0.001%	98.857%
7817	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.858%
7818	CALIDA HLDG	0.001%	98.858%
7819	TOENEC CORP	0.001%	98.859%
7820	DUNELM GROUP PL	0.001%	98.860%
7821	TONG YANG CEMEN	0.001%	98.861%
7822	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.861%
7823	IWAKI & CO LTD	0.001%	98.862%
7824	CHINA WATER IND	0.001%	98.863%
7825	CITY UNION BANK	0.001%	98.864%
7826	KNOW IT AB	0.001%	98.864%
7827	FIRST GEN CORPO	0.001%	98.865%
7828	SEIKITOKYU KOGY	0.001%	98.866%
7829	BEIJING GAS BLU	0.001%	98.867%
7830	EIKEN CHEMICAL	0.001%	98.867%
7831	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.868%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	GUJARAT GAS LTD	0.001%	98.869%
7833	OPPENHEIMER HLD	0.001%	98.870%
7834	IBSTOCK PLC	0.001%	98.870%
7835	CAPITAL ENVIRON	0.001%	98.871%
7836	AIRPORT CITY LT	0.001%	98.872%
7837	MONOGATARI CORP	0.001%	98.872%
7838	SHW AG	0.001%	98.873%
7839	NIPPON PISTON R	0.001%	98.874%
7840	SHENGJING BANK	0.001%	98.875%
7841	BELLE CORPORATI	0.001%	98.875%
7842	ARENA REIT	0.001%	98.876%
7843	YINSON HOLDINGS	0.001%	98.877%
7844	AARTI INDS	0.001%	98.878%
7845	YG ENTERTAINMEN	0.001%	98.878%
7846	JOHN LAING GROU	0.001%	98.879%
7847	D-LINK	0.001%	98.880%
7848	BANK OF INDIA C	0.001%	98.881%
7849	KAS BANK	0.001%	98.881%
7850	PNE WIND AG	0.001%	98.882%
7851	ATRIUM EUROPEAN	0.001%	98.883%
7852	QSC AG	0.001%	98.884%
7853	ZTE CORP	0.001%	98.884%
7854	HANNSTOUCH SOLU	0.001%	98.885%
7855	IXYS CORPORATION COMMON STOCK USD.01	0.001%	98.886%
7856	BERJAYA CORPORA	0.001%	98.887%
7857	REGAL REIT	0.001%	98.887%
7858	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.888%
7859	HMC INVESTMENT	0.001%	98.889%
7860	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.890%
7861	BANGKOK LIFE AS	0.001%	98.890%
7862	TRANSACTION CAP	0.001%	98.891%
7863	mitsui HIGH TEC	0.001%	98.892%
7864	NOMURA CO LTD	0.001%	98.892%
7865	SOITEC	0.001%	98.893%
7866	CHANNEL WELL TE	0.001%	98.894%
7867	ALE PROPERTY TR	0.001%	98.895%
7868	NL INDUSTRIES	0.001%	98.895%
7869	ALPIQ HOLDING A	0.001%	98.896%
7870	TUPY SA	0.001%	98.897%
7871	CHN INTL CAP (H	0.001%	98.898%
7872	INAGEYA CO LTD	0.001%	98.898%
7873	HELLENIC EXCH H	0.001%	98.899%
7874	ANEST IWATA COR	0.001%	98.900%
7875	K&O ENERGY GROU	0.001%	98.901%
7876	DCM SHRIRAM LTD	0.001%	98.901%
7877	DR REDDYS LABS	0.001%	98.902%
7878	NOVATEK OAO	0.001%	98.903%
7879	CELSIA SA ESP	0.001%	98.903%
7880	LOTTE NON-LIFE	0.001%	98.904%
7881	HELIOS TECHNO H	0.001%	98.905%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	SESA SPA	0.001%	98.906%
7883	DONGKUK STRUCTU	0.001%	98.906%
7884	SINOLINK WORLDW	0.001%	98.907%
7885	INFIGEN ENERGY	0.001%	98.908%
7886	SCIENTEX BERHAD	0.001%	98.909%
7887	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.909%
7888	AJISEN CHINA HO	0.001%	98.910%
7889	SEKISUI PLASTIC	0.001%	98.911%
7890	TOPBI INTERNATI	0.001%	98.912%
7891	VALUETRONICS HL	0.001%	98.912%
7892	EVERBRIGHT SECU	0.001%	98.913%
7893	LENZING AG	0.001%	98.914%
7894	GENTING PLANTA	0.001%	98.914%
7895	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.915%
7896	YARA INTERNATIO	0.001%	98.916%
7897	YOUNGONE CORP	0.001%	98.917%
7898	JSR CORPORATION	0.001%	98.917%
7899	GNCO	0.001%	98.918%
7900	IMDEX LTD	0.001%	98.919%
7901	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.920%
7902	SHIMIZU BANK	0.001%	98.920%
7903	RYOSAN CO	0.001%	98.921%
7904	NAN KANG RUBB T	0.001%	98.922%
7905	MASISA SA	0.001%	98.922%
7906	LACTO JAPAN CO	0.001%	98.923%
7907	UNIVERSAL ROBIN	0.001%	98.924%
7908	GRUPO SECURITY	0.001%	98.925%
7909	GUANGDONG NAN Y	0.001%	98.925%
7910	PUNCH INDUSTRY	0.001%	98.926%
7911	CHINA STEEL CHE	0.001%	98.927%
7912	AOC HOLDINGS IN	0.001%	98.927%
7913	SILICON INTEG S	0.001%	98.928%
7914	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.929%
7915	TOYO TANSO CO L	0.001%	98.930%
7916	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.930%
7917	DENKI KOGYO CO	0.001%	98.931%
7918	TRISURA GROUP LTD COMMON STOCK	0.001%	98.932%
7919	TOKUSHU TOKAI H	0.001%	98.933%
7920	SIAM GLOBAL HOU	0.001%	98.933%
7921	YEUN CHYANG IND	0.001%	98.934%
7922	SIAM CITY CEMEN	0.001%	98.935%
7923	MAX INDIA	0.001%	98.935%
7924	YPSOMED HOLDING	0.001%	98.936%
7925	ORIENTAL HLDGS	0.001%	98.937%
7926	KUSURI NO AOKI	0.001%	98.938%
7927	KAMEDA SEIKA CO	0.001%	98.938%
7928	CHUNG HSIN ELEC	0.001%	98.939%
7929	UNITECH LIMITED	0.001%	98.940%
7930	FRENCKEN GROUP	0.001%	98.940%
7931	KINDOM CONSTRUC	0.001%	98.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	HIGASHI NIHON H	0.001%	98.942%
7933	HANJIN HEAVY IN	0.001%	98.943%
7934	L&F CO LTD	0.001%	98.943%
7935	CARDNO LIMITED	0.001%	98.944%
7936	NORTH MINING SH	0.001%	98.945%
7937	FUDO CONSTRUCTI	0.001%	98.945%
7938	MIRAIAL CO LTD	0.001%	98.946%
7939	HENDERSON LAND	0.001%	98.947%
7940	CARE PROPERTY I	0.001%	98.948%
7941	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	98.948%
7942	KEC INTERNATION	0.001%	98.949%
7943	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.950%
7944	PEPTIDREAM INC	0.001%	98.950%
7945	BEST WORLD	0.001%	98.951%
7946	OLYMPIC STEEL I	0.001%	98.952%
7947	LOJAS AMERICANA	0.001%	98.952%
7948	DENBURY RESOURC	0.001%	98.953%
7949	NETAS TELEKOMUN	0.001%	98.954%
7950	LEES PHARMACEUT	0.001%	98.955%
7951	AKSA AKRILIK KI	0.001%	98.955%
7952	BANGKOK CHAIN H	0.001%	98.956%
7953	EMLAK KONUT GYO	0.001%	98.957%
7954	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.957%
7955	MODERN LAND CHI	0.001%	98.958%
7956	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.959%
7957	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.960%
7958	HARIM CO LTD	0.001%	98.960%
7959	HARBIN POWER EQ	0.001%	98.961%
7960	EMPEROR CAPITAL	0.001%	98.962%
7961	PERSISTENT SYST	0.001%	98.962%
7962	MACATAWA BANK CORP COMMON STOCK	0.001%	98.963%
7963	YAKUODO CO LTD	0.001%	98.964%
7964	SOGO MEDICAL CO	0.001%	98.964%
7965	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.965%
7966	FINOLEX INDUSTR	0.001%	98.966%
7967	PERSEUS MINING	0.001%	98.967%
7968	LIVE OAK BANCSHARES INC COMMON STOCK	0.001%	98.967%
7969	ATTENDO AB	0.001%	98.968%
7970	SKF AB	0.001%	98.969%
7971	WONIK IPS CO LT	0.001%	98.969%
7972	SCALES CORP LTD	0.001%	98.970%
7973	CIA DE SANEAMEN	0.001%	98.971%
7974	HIROCA HOLDINGS	0.001%	98.971%
7975	PIDILITE INDUST	0.001%	98.972%
7976	WISOL CO LTD	0.001%	98.973%
7977	GLOBE TRADE CEN	0.001%	98.974%
7978	FORMOSA LABORAT	0.001%	98.974%
7979	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.975%
7980	NISSIN SUGAR HO	0.001%	98.976%
7981	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.976%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.977%
7983	ASTI	0.001%	98.978%
7984	BORYSZEW SA	0.001%	98.978%
7985	PROACT IT GROUP	0.001%	98.979%
7986	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.980%
7987	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.981%
7988	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.981%
7989	FAIRWOOD HOLDIN	0.001%	98.982%
7990	LI PENG ENTERPR	0.001%	98.983%
7991	BANK PERMATA TB	0.001%	98.983%
7992	IWAICOSMO HLDGS	0.001%	98.984%
7993	SUPERMAX CORPOR	0.001%	98.985%
7994	SEKERBANK	0.001%	98.985%
7995	HEIJMANS	0.001%	98.986%
7996	TAKE AND GIVE	0.001%	98.987%
7997	KENTUCKY FRIED	0.001%	98.987%
7998	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.001%	98.988%
7999	MELCO RESORTS &	0.001%	98.989%
8000	ROO HSING	0.001%	98.990%
8001	NORTHWEST PIPE	0.001%	98.990%
8002	GRUPO ROTOPLAS	0.001%	98.991%
8003	RVH INC	0.001%	98.992%
8004	STARTS PROCEED	0.001%	98.992%
8005	M DIAS BRANCO S	0.001%	98.993%
8006	TELEFONICA BRAS	0.001%	98.994%
8007	SUNONWEALTH ELE	0.001%	98.994%
8008	V-GUARD IND	0.001%	98.995%
8009	JUNGFRAUBAHN HL	0.001%	98.996%
8010	VILLAGE ROADSHO	0.001%	98.996%
8011	DAIKEN CORP	0.001%	98.997%
8012	OXFORD INSTRUME	0.001%	98.998%
8013	NEWOCEAN ENERGY	0.001%	98.998%
8014	IKEGAMI TSUSHIN	0.001%	98.999%
8015	OPERA SOFTWARE	0.001%	99.000%
8016	CNA GR PHAR	0.001%	99.001%
8017	MUHAK CO LTD	0.001%	99.001%
8018	HEY SONG	0.001%	99.002%
8019	NUFLARE TECHNOL	0.001%	99.003%
8020	KOKUYO CO	0.001%	99.003%
8021	UNITED BREWERIE	0.001%	99.004%
8022	ENTRA ASA	0.001%	99.005%
8023	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.005%
8024	MOSHIMOSHI HOTL	0.001%	99.006%
8025	SAES GETTERS	0.001%	99.007%
8026	BERJAYA SPORTS	0.001%	99.007%
8027	HUCHEMS FINE CH	0.001%	99.008%
8028	STERLITE TECHNO	0.001%	99.009%
8029	SUNNINGDALE TEC	0.001%	99.009%
8030	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.010%
8031	IMASEN ELEC IND	0.001%	99.011%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	CHICONY POWER T	0.001%	99.011%
8033	CORONA CORP	0.001%	99.012%
8034	TELEKOM MALAYSI	0.001%	99.013%
8035	JIMOTO HLDGS IN	0.001%	99.013%
8036	ASSYSTEM	0.001%	99.014%
8037	MILBON CO	0.001%	99.015%
8038	STS SEMICONDUCT	0.001%	99.016%
8039	AIZAWA SECURITI	0.001%	99.016%
8040	DRAEGERWERK KGA	0.001%	99.017%
8041	ONOKEN CO LTD	0.001%	99.018%
8042	SRE GROUP LTD	0.001%	99.018%
8043	NICE HOLDINGS C	0.001%	99.019%
8044	NIPPON SHINYAKU	0.001%	99.020%
8045	ISOLITE INSULAT	0.001%	99.020%
8046	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	99.021%
8047	MEC COMPANY LTD	0.001%	99.022%
8048	ETRON TECHNOLOG	0.001%	99.022%
8049	CITYCHAMP WATCH	0.001%	99.023%
8050	KAGOME CO, LTD	0.001%	99.024%
8051	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.024%
8052	KLOVERN AB B SH	0.001%	99.025%
8053	SDL PLC	0.001%	99.026%
8054	SEWON CELLONTEC	0.001%	99.026%
8055	TAMEDIA AG	0.001%	99.027%
8056	GESCO AG	0.001%	99.028%
8057	KUKDO CHEMICAL	0.001%	99.028%
8058	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.029%
8059	SHIBAURA MECHAT	0.001%	99.030%
8060	SHIBUSAWA W'HOU	0.001%	99.030%
8061	HUADIAN FUXIN E	0.001%	99.031%
8062	MIRLE AUTOMATIO	0.001%	99.032%
8063	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	99.032%
8064	GUJARAT STATE P	0.001%	99.033%
8065	AJ RENT CAR	0.001%	99.034%
8066	POSCO CHEMTECH	0.001%	99.034%
8067	PHOSAGRO OJSC	0.001%	99.035%
8068	NIPPON SEISEN C	0.001%	99.036%
8069	MANDALAY RESOUR	0.001%	99.036%
8070	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	99.037%
8071	MAYNE PHARMA GR	0.001%	99.038%
8072	MALAYSIA MINING	0.001%	99.038%
8073	CMIC HOLDINGS C	0.001%	99.039%
8074	CHIP ENG SENG C	0.001%	99.040%
8075	EAST WEST BANKI	0.001%	99.040%
8076	RICH DEVELOPMEN	0.001%	99.041%
8077	SANEI ARCHITECT	0.001%	99.042%
8078	UNILEVER PLC	0.001%	99.042%
8079	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	99.043%
8080	HIRATA CORP	0.001%	99.044%
8081	ELETRORBRAS COMM	0.001%	99.044%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	BEIJING NORTH S	0.001%	99.045%
8083	EVS BROADCAST E	0.001%	99.046%
8084	XERO LIMITED	0.001%	99.046%
8085	ELETROPAULO MET	0.001%	99.047%
8086	MEGA LIFESCIENC	0.001%	99.048%
8087	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.048%
8088	INDOFOOD CBP SU	0.001%	99.049%
8089	GUANGSHEN RAILW	0.001%	99.050%
8090	NATCO PHARM	0.001%	99.050%
8091	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.051%
8092	SMA SOLAR TECHN	0.001%	99.052%
8093	DEA CAPITAL SPA	0.001%	99.052%
8094	GURUNAVI INC	0.001%	99.053%
8095	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.054%
8096	HUIZHANG BANK C	0.001%	99.054%
8097	NONG SHIM HOLDI	0.001%	99.055%
8098	NAVIGATOR GLOBA	0.001%	99.056%
8099	GLOBAL&YUASA BA	0.001%	99.056%
8100	CREDITO VALTELL	0.001%	99.057%
8101	UEM SUNRISE BHD	0.001%	99.058%
8102	EMPRESAS LA POL	0.001%	99.058%
8103	KENON HLDGS LTD	0.001%	99.059%
8104	SK-ELECTRONICS	0.001%	99.060%
8105	DOSHISHA CO	0.001%	99.060%
8106	SK TELECOM	0.001%	99.061%
8107	SAJO INDUSTRIES	0.001%	99.062%
8108	NESTLE MALAY BH	0.001%	99.062%
8109	GENESIS ENERGY	0.001%	99.063%
8110	TOCHIGI BANK	0.001%	99.064%
8111	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.064%
8112	BYUCKSAN CORP	0.001%	99.065%
8113	SPRING REAL EST	0.001%	99.066%
8114	AVIANCA HOLDING	0.001%	99.066%
8115	SENTUL CITY TBK	0.001%	99.067%
8116	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.068%
8117	ASCOPIAVE SPA	0.001%	99.068%
8118	FUKUSHIMA BANK	0.001%	99.069%
8119	WONIK MATERIALS	0.001%	99.070%
8120	HS INDUSTRIES C	0.001%	99.070%
8121	TKC CORPORATION	0.001%	99.071%
8122	SEOHEE CONSTRUC	0.001%	99.072%
8123	BUFAB AB	0.001%	99.072%
8124	CO-TECH	0.001%	99.073%
8125	CENTRAL SPORTS	0.001%	99.074%
8126	HANSEN TECHNOLO	0.001%	99.074%
8127	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.075%
8128	PACK CORP	0.001%	99.076%
8129	Minerva SA	0.001%	99.076%
8130	PVR LTD	0.001%	99.077%
8131	KCTECH	0.001%	99.078%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	SUN INTL LTD	0.001%	99.078%
8133	ASIA PACIFIC	0.001%	99.079%
8134	GEORGE KENT MAL	0.001%	99.080%
8135	IDEC CORPORATIO	0.001%	99.080%
8136	GLORIOUS PROPER	0.001%	99.081%
8137	KEIYO CO	0.001%	99.082%
8138	COX & KINGS LTD	0.001%	99.082%
8139	THORESEN THAI A	0.001%	99.083%
8140	REDROVER	0.001%	99.084%
8141	OHSO FOOD SERV	0.001%	99.084%
8142	SAKAI HEAVY IND	0.001%	99.085%
8143	SAMSUNG SDI CO	0.001%	99.086%
8144	LG FASHION CORP	0.001%	99.086%
8145	MAHINDRA & MAHI	0.001%	99.087%
8146	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.087%
8147	P S CORPORATION	0.001%	99.088%
8148	OXLEY HOLDINGS	0.001%	99.089%
8149	ROJANA INDUSTRI	0.001%	99.089%
8150	AMUSE INC	0.001%	99.090%
8151	RHI MAGNESITA N	0.001%	99.091%
8152	CHLITINA HOLDIN	0.001%	99.091%
8153	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.092%
8154	SHRIRAM CITY UN	0.001%	99.093%
8155	WIJAYA KARYA BE	0.001%	99.093%
8156	TIPP24 SE	0.001%	99.094%
8157	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.095%
8158	HILTON FOOD GRO	0.001%	99.095%
8159	BANK PEMBANGUNA	0.001%	99.096%
8160	CHEVALIER INTL	0.001%	99.097%
8161	GUARARAPES CONF	0.001%	99.097%
8162	NAMHAE CHEMICAL	0.001%	99.098%
8163	GLOBAL YATIRIM	0.001%	99.099%
8164	FIRST MINING FI	0.001%	99.099%
8165	FENIX OUTDOOR I	0.001%	99.100%
8166	RENAISSANCE INC	0.001%	99.100%
8167	OLDTOWN BHD	0.001%	99.101%
8168	NORWEGIAN FINAN	0.001%	99.102%
8169	CH KARNCHANG,FG	0.001%	99.102%
8170	GIKEN LTD	0.001%	99.103%
8171	RADIUM LIFE TEC	0.001%	99.104%
8172	KOREA REAL ESTA	0.001%	99.104%
8173	CHINA GREENLAND	0.001%	99.105%
8174	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	99.106%
8175	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.106%
8176	ANTENA 3 DE TEL	0.001%	99.107%
8177	RUSHYDRO PJSC ADR ADR	0.001%	99.108%
8178	H+H INTERNATION	0.001%	99.108%
8179	VARDHMAN TEXTIL	0.001%	99.109%
8180	KOH YOUNG TECHN	0.001%	99.109%
8181	OBERBANK AG	0.001%	99.110%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	NZ REFINING CO	0.001%	99.111%
8183	UNIZYX HOLDING	0.001%	99.111%
8184	GL SCIENCES	0.001%	99.112%
8185	HELBOR EMPREEND	0.001%	99.113%
8186	MICO LTD	0.001%	99.113%
8187	MEARS GROUP PLC	0.001%	99.114%
8188	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.115%
8189	DAWNRAYS PHARMS	0.001%	99.115%
8190	DAE DUCK ELECTR	0.001%	99.116%
8191	XUNLEI LTD ADR ADR USD.00025	0.001%	99.117%
8192	SM INVESTMENTS	0.001%	99.117%
8193	GRENKELEASING A	0.001%	99.118%
8194	RELIGARE HEALTH	0.001%	99.118%
8195	MINOR INTL	0.001%	99.119%
8196	KEY COFFEE INC	0.001%	99.120%
8197	STUDIO ALICE CO	0.001%	99.120%
8198	LEWIS GROUP LTD	0.001%	99.121%
8199	NEXT CO LTD	0.001%	99.122%
8200	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.122%
8201	CHINA XLX FERTI	0.001%	99.123%
8202	PLASTIVALOIRE	0.001%	99.124%
8203	CITY LODGE HOTE	0.001%	99.124%
8204	SHN EXPRESSWAY	0.001%	99.125%
8205	MEGAWIDE CONS C	0.001%	99.126%
8206	LAI SUN DEVELOP	0.001%	99.126%
8207	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.127%
8208	CENTROTEC SUSTA	0.001%	99.127%
8209	CHINA OCEANWIDE	0.001%	99.128%
8210	PHX ENERGY SERV	0.001%	99.129%
8211	TECHNOPRO HLDGS	0.001%	99.129%
8212	SHINSHO CORP	0.001%	99.130%
8213	TCL MULTIMEDIA	0.001%	99.131%
8214	FUKUI COMPUTER	0.001%	99.131%
8215	PC DEPOT CORP	0.001%	99.132%
8216	LUNG YEN LIFE S	0.001%	99.132%
8217	HOLTEK SEMICOND	0.001%	99.133%
8218	CHINA HUIYUAN J	0.001%	99.134%
8219	SHREE CEMENT LT	0.001%	99.134%
8220	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.135%
8221	AVANTI	0.001%	99.136%
8222	DAISAN BANK	0.001%	99.136%
8223	BRITANNIA INDUS	0.001%	99.137%
8224	WAH LEEIndustr	0.001%	99.138%
8225	ASPEED TECHNOLO	0.001%	99.138%
8226	MIYAJI ENGINEER	0.001%	99.139%
8227	DELTA-GALIL IND	0.001%	99.139%
8228	PICO FAR EAST H	0.001%	99.140%
8229	NEW PROVENANCE	0.001%	99.141%
8230	HOKKO CHEMICAL	0.001%	99.141%
8231	SOFTWARE AG	0.001%	99.142%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	TONAMI HOLDINGS	0.001%	99.143%
8233	KAWADA TECHNOLO	0.001%	99.143%
8234	KONGSBERG GRUPP	0.001%	99.144%
8235	TELSTRA CORP-AD	0.001%	99.144%
8236	MITSUI MINING C	0.001%	99.145%
8237	MBK PCL	0.001%	99.146%
8238	BUDIMEX	0.001%	99.146%
8239	THERMADOR GROUP	0.001%	99.147%
8240	MACAU LEGEND DE	0.001%	99.148%
8241	ZIG SHENG INDL	0.001%	99.148%
8242	TOYO WHARF & W	0.001%	99.149%
8243	ACHILLES CORP	0.001%	99.149%
8244	AUBAY	0.001%	99.150%
8245	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.151%
8246	ELETRORBRAS PREF	0.001%	99.151%
8247	DELTA DUNIA PET	0.001%	99.152%
8248	DOOSAN ENGINE C	0.001%	99.153%
8249	TOMSON GROUP	0.001%	99.153%
8250	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.154%
8251	SHENG SIONG GRO	0.001%	99.154%
8252	UOB-KAY HIAN HO	0.001%	99.155%
8253	KANTO TSUKUBA B	0.001%	99.156%
8254	CHINA ANIMATION	0.001%	99.156%
8255	OILES CORPORATI	0.001%	99.157%
8256	LIAN BENG GROUP	0.001%	99.158%
8257	BASLER AG	0.001%	99.158%
8258	ALPHA NETWORKS	0.001%	99.159%
8259	HATSUN AGRO	0.001%	99.159%
8260	SHIKIBO LTD	0.001%	99.160%
8261	CHINA SANJIANG	0.001%	99.161%
8262	NISSHIN FUDOSAN	0.001%	99.161%
8263	KITA-NIPPON BAN	0.001%	99.162%
8264	RIMO INTERNATIO	0.001%	99.162%
8265	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.163%
8266	IHLAS HOLDING	0.001%	99.164%
8267	UNIQUE ENGINEER	0.001%	99.164%
8268	FEED ONE CO LTD	0.001%	99.165%
8269	VILLAGE SUPERMA	0.001%	99.166%
8270	ORIENT SEMICOND	0.001%	99.166%
8271	UMW HLDGS BERHA	0.001%	99.167%
8272	YADEA GROUP HOL	0.001%	99.167%
8273	RENTIAN TECHNOL	0.001%	99.168%
8274	MITSUUROKO CO L	0.001%	99.169%
8275	TIPCO ASPHALT P	0.001%	99.169%
8276	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	99.170%
8277	AIPHONE CO	0.001%	99.170%
8278	SCHIBSTED ASA	0.001%	99.171%
8279	CATHAY CONST	0.001%	99.172%
8280	KOREA ELEC TERM	0.001%	99.172%
8281	ECLERX SERVICES	0.001%	99.173%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	ASIA CEMENT CO	0.001%	99.174%
8283	INNOTECH CORP	0.001%	99.174%
8284	QINGLING MOTORS	0.001%	99.175%
8285	SENSHU ELECTRIC	0.001%	99.175%
8286	PFIZER LTD	0.001%	99.176%
8287	AFFIN HLDGS BHD	0.001%	99.177%
8288	HANNSTAR BOARD	0.001%	99.177%
8289	RESTAURANT BRAN	0.001%	99.178%
8290	BRIGHT SMART SE	0.001%	99.178%
8291	YASUDA WAREHOUS	0.001%	99.179%
8292	LAMPRELL PLC	0.001%	99.180%
8293	YOULCHON CHEMIC	0.001%	99.180%
8294	NIPPON CHEM IND	0.001%	99.181%
8295	ALINCO INC	0.001%	99.182%
8296	ZINWELL CORP	0.001%	99.182%
8297	CHINO CORPORATI	0.001%	99.183%
8298	HIOKI EE CORP	0.001%	99.183%
8299	GERRY WEBER INT	0.001%	99.184%
8300	FUJITA KANKO IN	0.001%	99.185%
8301	BRACK CAPITAL P	0.001%	99.185%
8302	NOHMI BOSAI	0.001%	99.186%
8303	XP POWER LTD	0.001%	99.186%
8304	SHIPPING CP IND	0.001%	99.187%
8305	ACC LIMITED	0.001%	99.188%
8306	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.188%
8307	SILVER GRANT IN	0.001%	99.189%
8308	OKUMURA CORP	0.001%	99.189%
8309	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	99.190%
8310	EO TECHNICS CO	0.001%	99.191%
8311	COSCO CAPITAL I	0.001%	99.191%
8312	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.192%
8313	MARS ENGINEERIN	0.001%	99.192%
8314	AURAS TECHNOLOG	0.001%	99.193%
8315	RIGNET INC COMMON STOCK USD.001	0.001%	99.194%
8316	PT PAN INDONESIA	0.001%	99.194%
8317	ON THE BEACH GR	0.001%	99.195%
8318	NEC CAPITAL SOL	0.001%	99.195%
8319	PUBLIC FINANCIA	0.001%	99.196%
8320	AMARA RAJA BATT	0.001%	99.197%
8321	COMDIRECT BANK	0.001%	99.197%
8322	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	99.198%
8323	SUNG KWANG BEND	0.001%	99.198%
8324	NZX LTD	0.001%	99.199%
8325	IRON FORCE INDU	0.001%	99.200%
8326	CHILISIN ELECTR	0.001%	99.200%
8327	CAPITOL HEALTH	0.001%	99.201%
8328	TOMOKU CO	0.001%	99.202%
8329	FUJI PHARM CO L	0.001%	99.202%
8330	AMADA HOLDINGS	0.001%	99.203%
8331	IHH HEALTHCARE	0.001%	99.203%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	LEALEA ENTERPRI	0.001%	99.204%
8333	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.205%
8334	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.205%
8335	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.206%
8336	MIE BANK LTD/TH	0.001%	99.206%
8337	EASTERN & ORIEN	0.001%	99.207%
8338	POLYPLEX THAILA	0.001%	99.208%
8339	ARDMORE SHIPPIN	0.001%	99.208%
8340	CREATE RESTAURA	0.001%	99.209%
8341	MIE KOTSU GP HL	0.001%	99.209%
8342	HELLENIC PETROL	0.001%	99.210%
8343	WATAMI FOOD SER	0.001%	99.210%
8344	REBOSIS PROPERT	0.001%	99.211%
8345	OPUS GROUP AB	0.001%	99.212%
8346	UFLEX LTD	0.001%	99.212%
8347	EASTON CO	0.001%	99.213%
8348	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.213%
8349	THE NISSHIN OIL	0.001%	99.214%
8350	CHARTER HALL LO	0.001%	99.215%
8351	OYO CORPORATION	0.001%	99.215%
8352	WELLING HOLD LT	0.001%	99.216%
8353	ALTAMIR AMBOISE	0.001%	99.216%
8354	E.I.D.-PARRY(IN	0.001%	99.217%
8355	WASKITA BETON P	0.001%	99.218%
8356	EKOVEST BHD	0.001%	99.218%
8357	OSAKA STEEL CO	0.001%	99.219%
8358	TELE COLUMBUS A	0.001%	99.219%
8359	AICHI TOKEI DEN	0.001%	99.220%
8360	GENESIS LAND DE	0.001%	99.221%
8361	ENPLAS CORP	0.001%	99.221%
8362	TIANJIN CAPITAL	0.001%	99.222%
8363	COSCO INTERNATI	0.001%	99.222%
8364	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.223%
8365	LAND & HOUSE PU	0.001%	99.224%
8366	MATSUYA CO (TOK	0.001%	99.224%
8367	LIGHT S.A.	0.001%	99.225%
8368	MANDOM CORP	0.001%	99.225%
8369	ENNOCONN CORP	0.001%	99.226%
8370	LEASINVEST REAL	0.001%	99.227%
8371	FTD COS INC COMMON STOCK USD.0001	0.001%	99.227%
8372	DONGWON DEVELOP	0.001%	99.228%
8373	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.228%
8374	TSUDAKOMA CORP	0.001%	99.229%
8375	DE LICACY INDUS	0.001%	99.229%
8376	NICHICON CORP	0.001%	99.230%
8377	WASION METERS G	0.001%	99.231%
8378	TAIMIDE TCH	0.001%	99.231%
8379	FIRST TRACTOR C	0.001%	99.232%
8380	RHONE-KLINIKUM	0.001%	99.232%
8381	DISTELL GROUP L	0.001%	99.233%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	YUEXIU TRANSPOR	0.001%	99.234%
8383	MANILA WATER CO	0.001%	99.234%
8384	MEGHMANI ORGANI	0.001%	99.235%
8385	ITOKI CORP	0.001%	99.235%
8386	GREEN SEAL HOLD	0.001%	99.236%
8387	WALLISER KANTON	0.001%	99.237%
8388	KANEMATSU ELEC	0.001%	99.237%
8389	EVOTEC OAI AG	0.001%	99.238%
8390	NICHIRIN CO LTD	0.001%	99.238%
8391	EVERGREEN INTL	0.001%	99.239%
8392	ELDERS LTD	0.001%	99.239%
8393	NIPPON SIGNAL C	0.001%	99.240%
8394	FONTERRA SHAREH	0.001%	99.241%
8395	CHINA ELEC OPTI	0.001%	99.241%
8396	ASIA HOLDINGS C	0.001%	99.242%
8397	KOMATSU SEIREN	0.001%	99.242%
8398	HAN JIN TRANSPO	0.001%	99.243%
8399	GOLD ROAD RESOU	0.001%	99.244%
8400	MARATHON GOLD C	0.001%	99.244%
8401	NIPPON KINZOKU	0.001%	99.245%
8402	SUZLON ENERGY L	0.001%	99.245%
8403	CRH PLC	0.001%	99.246%
8404	T & K TOKA CO L	0.001%	99.246%
8405	SAMT CO LTD	0.001%	99.247%
8406	IMMSI SPA	0.001%	99.248%
8407	RYODEN TRADING	0.001%	99.248%
8408	NAKANO CORP/TOK	0.001%	99.249%
8409	MALAYSIAN PACIF	0.001%	99.249%
8410	REPSOL SA RTS E	0.001%	99.250%
8411	DAESANG HOLDING	0.001%	99.251%
8412	APPLIED DEVELOP	0.001%	99.251%
8413	ATSUGI NYLON IN	0.001%	99.252%
8414	INGHAMS GROUP L	0.001%	99.252%
8415	ENF TECHNOLOGY	0.001%	99.253%
8416	SHANDONG XINHUA	0.001%	99.253%
8417	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.254%
8418	ALLAHABAD BANK	0.001%	99.255%
8419	DONGKUKIndustr	0.001%	99.255%
8420	WAKACHIKU CONST	0.001%	99.256%
8421	UNION BANK OF P	0.001%	99.256%
8422	LANNA RESOURCES	0.001%	99.257%
8423	ORION CORP/REPU	0.001%	99.257%
8424	KOLAO HOLDINGS	0.001%	99.258%
8425	WOWOW INC	0.001%	99.259%
8426	ZOOPLA PROPERTY	0.001%	99.259%
8427	SILVER LAKE RES	0.001%	99.260%
8428	LAOX CO	0.001%	99.260%
8429	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	99.261%
8430	NITTOC CONST CO	0.001%	99.261%
8431	TURCAS PETROL	0.001%	99.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	KYOKUTO SECURIT	0.001%	99.263%
8433	CAIRO COMMUNICA	0.001%	99.263%
8434	TUBOS REUNIDOS	0.001%	99.264%
8435	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.264%
8436	HB TECHNOLOGY C	0.001%	99.265%
8437	UNIVENTURES	0.001%	99.266%
8438	NEOWIZ GAMES CO	0.001%	99.266%
8439	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.267%
8440	SOLARTECH ENERG	0.001%	99.267%
8441	BGF RETAIL CO L	0.001%	99.268%
8442	CHAIN STORE OKU	0.001%	99.268%
8443	TAIHO KOGYO	0.001%	99.269%
8444	SINKO INDUSTRIE	0.001%	99.270%
8445	AKITA DRILLING	0.001%	99.270%
8446	SREI INFRASTRUC	0.001%	99.271%
8447	PAYPOINT	0.001%	99.271%
8448	SWANCOR	0.001%	99.272%
8449	TOC CO	0.001%	99.272%
8450	DECEUNINCK	0.001%	99.273%
8451	EAST CAPITAL EX	0.001%	99.274%
8452	STOCKMANN OYJ A	0.001%	99.274%
8453	COSMO LADY CHIN	0.001%	99.275%
8454	MESOBLAST LTD	0.001%	99.275%
8455	GLOBE UNION IND	0.001%	99.276%
8456	TUAN SING HLDGS	0.001%	99.276%
8457	BIGBEN INTERACT	0.001%	99.277%
8458	DI CORP	0.001%	99.278%
8459	SCORPIO BULKERS	0.001%	99.278%
8460	TOKYO ROPE MFG	0.001%	99.279%
8461	ZIX CORP COMMON STOCK USD.01	0.001%	99.279%
8462	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	99.280%
8463	ALIMAK GROUP AB	0.001%	99.280%
8464	NEL ASA	0.001%	99.281%
8465	KMC KUEI MENG	0.001%	99.282%
8466	BOSIDENG INTL H	0.001%	99.282%
8467	OKINAWA CELLULA	0.001%	99.283%
8468	GIANPLUS TECHN	0.001%	99.283%
8469	ASIA POLYMER	0.001%	99.284%
8470	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.284%
8471	GUJARAT MINERAL	0.001%	99.285%
8472	TOYO SECURITIES	0.001%	99.286%
8473	LIANHUA SUPERMA	0.001%	99.286%
8474	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.287%
8475	FUNAI CONSULTIN	0.001%	99.287%
8476	JK TYRE & INDUS	0.001%	99.288%
8477	KYUNG DONG NAVI	0.001%	99.288%
8478	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	99.289%
8479	NATIONAL ALUMIN	0.001%	99.289%
8480	JASMINE INTERNA	0.001%	99.290%
8481	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	TAIWAN PCB TECH	0.001%	99.291%
8483	HOTEL PROPERTY	0.001%	99.292%
8484	GRUPO AEROMEXIC	0.001%	99.292%
8485	WILLDAN GROUP I	0.001%	99.293%
8486	HYUNDAI HCN CO	0.001%	99.293%
8487	ORASCOM DEVELOP	0.001%	99.294%
8488	QUESTERRE ENERG	0.001%	99.295%
8489	HOIST FINANCE A	0.001%	99.295%
8490	BR PROPERTIES S	0.001%	99.296%
8491	BEIJING URBAN C	0.001%	99.296%
8492	CHUNG HWA PULP	0.001%	99.297%
8493	TACHIBANA ELETE	0.001%	99.297%
8494	TAEWOONG CO	0.001%	99.298%
8495	FURUSATO INDUST	0.001%	99.299%
8496	VANACHAI GROUP	0.001%	99.299%
8497	ASIA STD INTL G	0.001%	99.300%
8498	ESUN HOLDINGS L	0.001%	99.300%
8499	KYODO PRINTING	0.001%	99.301%
8500	ALEXANDER FORBE	0.001%	99.301%
8501	ERAWAN GROUP	0.001%	99.302%
8502	EBARA JITSUGYO	0.001%	99.302%
8503	GRAND KOREA LEI	0.001%	99.303%
8504	POSCO ICT CO LT	0.001%	99.304%
8505	DIOS FASTIGHETE	0.001%	99.304%
8506	VISI MEDIA ASIA	0.001%	99.305%
8507	GROUPE OPEN	0.001%	99.305%
8508	OKABE CO	0.001%	99.306%
8509	MINMETALS LAND	0.001%	99.306%
8510	ATRIA GROUP PLC	0.001%	99.307%
8511	HANSOL CHEMICAL	0.001%	99.307%
8512	HASTINGS GROUP	0.001%	99.308%
8513	MICROBIO CO LTD	0.001%	99.309%
8514	OTOKAR OTOMOTIV	0.001%	99.309%
8515	RAYSEARCH LABOR	0.001%	99.310%
8516	ARTNATURE INC	0.001%	99.310%
8517	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.311%
8518	NIEN MADE ENTER	0.001%	99.311%
8519	PENN VIRGINIA CORP COMMON STOCK	0.001%	99.312%
8520	HIGH ARCTIC ENE	0.001%	99.312%
8521	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.313%
8522	KIRKLAND S INC COMMON STOCK	0.001%	99.314%
8523	TAKAENOI	0.001%	99.314%
8524	ARIAKE JAPAN CO	0.001%	99.315%
8525	YOUNG POONG COR	0.001%	99.315%
8526	LUBELSKI WEGIEL	0.001%	99.316%
8527	BASSO INDUSTRY	0.001%	99.316%
8528	CHINA MERCHANTS	0.001%	99.317%
8529	GUJARAT FLUOROC	0.001%	99.317%
8530	YAHAGI CONST CO	0.001%	99.318%
8531	AIXTRON SE	0.001%	99.319%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	SHINY CHEMICAL	0.001%	99.319%
8533	JUSUNG ENGINEER	0.001%	99.320%
8534	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.320%
8535	DMS CO LTD	0.001%	99.321%
8536	BUNKA SHUTTER C	0.001%	99.321%
8537	IJT TECHNOLOGY	0.001%	99.322%
8538	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.322%
8539	CREATE SD HOLDI	0.001%	99.323%
8540	AUSTRALIAN UNIT	0.001%	99.324%
8541	SEMPERIT AG HOL	0.001%	99.324%
8542	ASKA PHARMACEU	0.001%	99.325%
8543	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.325%
8544	GS GLOBAL CORP	0.001%	99.326%
8545	KYOSAN ELECTRIC	0.001%	99.326%
8546	YEARIMDANG PUBL	0.001%	99.327%
8547	ICICI BANK	0.001%	99.327%
8548	NORDAX GROUP AB	0.001%	99.328%
8549	NICHIBAN CO	0.001%	99.328%
8550	CRCC HIGH-TECH	0.001%	99.329%
8551	AMOT INVESTMENT	0.001%	99.330%
8552	AA PLC	0.001%	99.330%
8553	TK CORP	0.001%	99.331%
8554	C UYEMURA & CO	0.001%	99.331%
8555	INTL GAME SYSTE	0.001%	99.332%
8556	FUJIMI INC	0.001%	99.332%
8557	FERRARI NV	0.001%	99.333%
8558	TURVO INTERNATI	0.001%	99.333%
8559	PACIFIC HOSPITA	0.001%	99.334%
8560	EXEL INDUSTRIES	0.001%	99.335%
8561	SAFILO GROUP SP	0.001%	99.335%
8562	TENWOW INTL HLD	0.001%	99.336%
8563	DEPOMED INC COMMON STOCK	0.001%	99.336%
8564	BATU KAWAN BHD	0.001%	99.337%
8565	VINDA INTERNATI	0.001%	99.337%
8566	AJIS CO LTD	0.001%	99.338%
8567	BANCO SANTANDER CHILE ADR ADR	0.001%	99.338%
8568	LIBBEY INC COMMON STOCK USD.01	0.001%	99.339%
8569	STAR PETROLEUM	0.001%	99.339%
8570	SIME DARBY BHD	0.001%	99.340%
8571	RELIANCE HOME F	0.001%	99.340%
8572	T.HASEGAWA CO	0.001%	99.341%
8573	SC ASSET CORPOR	0.001%	99.342%
8574	TAIWAN SOGO SHI	0.001%	99.342%
8575	TAIWAN LAND DEV	0.001%	99.343%
8576	ISUPETASYS CO L	0.001%	99.343%
8577	AEON CREDIT SER	0.001%	99.344%
8578	DAIKOKU DENKI C	0.001%	99.344%
8579	ASAHI ORGANIC C	0.001%	99.345%
8580	POONGSAN HOLDIN	0.001%	99.345%
8581	PINGUELY-HAULOT	0.001%	99.346%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	CSS INDUSTRIES	0.001%	99.346%
8583	AHRESTY CORP	0.001%	99.347%
8584	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.348%
8585	KARO PHARMA AB	0.001%	99.348%
8586	OLAV THON EIEND	0.001%	99.349%
8587	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.349%
8588	HOPEWELL HIGHWA	0.001%	99.350%
8589	HUSQVARNA AB	0.001%	99.350%
8590	BOLSA DE VALOR	0.001%	99.351%
8591	F-SECURE OYJ	0.001%	99.351%
8592	RAMI LEVI CHAIN	0.001%	99.352%
8593	SCHIBSTED ASA	0.001%	99.352%
8594	GIGASTORAGE COR	0.001%	99.353%
8595	INTERNATIONAL S	0.001%	99.353%
8596	NITTA CORP	0.001%	99.354%
8597	LATTICE SEMICON	0.001%	99.354%
8598	NAGATANIEN CO L	0.001%	99.355%
8599	mitsui + co ltd spons adr adr	0.001%	99.356%
8600	WEST BANCORPORATION COMMON STOCK	0.001%	99.356%
8601	SPIRE HEALTHCAR	0.001%	99.357%
8602	TAIWAN HIGH SPE	0.001%	99.357%
8603	REGIONAL REIT L	0.001%	99.358%
8604	SILICONWARE PRE	0.001%	99.358%
8605	HARIMA CHEMICAL	0.001%	99.359%
8606	SEIKO PMC CORP	0.001%	99.359%
8607	MPI CORPORATION	0.001%	99.360%
8608	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.360%
8609	SANOH INDUSTRIA	0.001%	99.361%
8610	CSBC CORPORATIO	0.001%	99.361%
8611	IVE GROUP LTD	0.001%	99.362%
8612	GOCOMPARE.COM G	0.001%	99.363%
8613	PHARMAENGINE IN	0.001%	99.363%
8614	MISAWA HOMES HO	0.001%	99.364%
8615	AMATA CORP PUBL	0.001%	99.364%
8616	NODA CORP	0.001%	99.365%
8617	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.365%
8618	YEONG GUAN ENER	0.001%	99.366%
8619	DYNAGREEN ENVIR	0.001%	99.366%
8620	APT SATELLITE	0.001%	99.367%
8621	HUGEL INC	0.001%	99.367%
8622	HNA HLDGS GP CO	0.001%	99.368%
8623	KITO CORP	0.001%	99.368%
8624	BIJOU BRIGITTE	0.001%	99.369%
8625	I-NET CORP	0.001%	99.369%
8626	YATAK VE YO	0.001%	99.370%
8627	KYOBO SECURITIE	0.001%	99.370%
8628	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.371%
8629	NITTO KOHKI CO	0.001%	99.372%
8630	QST INT	0.001%	99.372%
8631	STO AG-PREFERRE	0.001%	99.373%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	HARBORONE BANCORP INC COMMON STOCK	0.001%	99.373%
8633	MARVELOUS AQL I	0.001%	99.374%
8634	EL AL ISRAEL AI	0.001%	99.374%
8635	LOPEZ HOLDINGS	0.001%	99.375%
8636	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.375%
8637	NIPPON CARBIDE	0.001%	99.376%
8638	YAT SING HOLDIN	0.001%	99.376%
8639	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.377%
8640	SANYO SHOKAI	0.001%	99.377%
8641	GEK GROUP OF CO	0.001%	99.378%
8642	AMADEUS FIRE AG	0.001%	99.378%
8643	COLABOR GROUP I	0.001%	99.379%
8644	INBODY CO LTD	0.001%	99.379%
8645	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.380%
8646	KH VATEC	0.001%	99.380%
8647	ADATA TECHNOLOG	0.001%	99.381%
8648	HARDINGE INC	0.001%	99.382%
8649	VOYAGE GROUP IN	0.001%	99.382%
8650	BELL SYSTEM24 H	0.001%	99.383%
8651	CROPENERGIES AG	0.001%	99.383%
8652	SINTOKOGIO	0.001%	99.384%
8653	SOC BAINS DE ME	0.001%	99.384%
8654	JINLI GROUP HOL	0.001%	99.385%
8655	GRUPO NUTRESA S	0.001%	99.385%
8656	YOTAI REF	0.001%	99.386%
8657	BANCO DE BOGOTA	0.001%	99.386%
8658	AUSTBROKERS HLD	0.001%	99.387%
8659	KEPCO PLANT SER	0.001%	99.387%
8660	MEDIA PRIMA BHD	0.001%	99.388%
8661	ICHIKOH INDUSTR	0.001%	99.388%
8662	PRONEXUS INC	0.001%	99.389%
8663	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.389%
8664	ZENG HSING INDL	0.001%	99.390%
8665	K.C. TECH	0.001%	99.390%
8666	SAWADA HOLDINGS	0.001%	99.391%
8667	EVA PRECISION I	0.001%	99.391%
8668	LIFESTYLE CHINA	0.001%	99.392%
8669	LUMENS CO LTD	0.001%	99.392%
8670	JALUX INC	0.001%	99.393%
8671	PAB K TJIWI KIM	0.001%	99.393%
8672	HANDOK PHARMS	0.001%	99.394%
8673	INFO SVS INTL	0.001%	99.395%
8674	ASCENCIO	0.001%	99.395%
8675	OPTRONTEC INC	0.001%	99.396%
8676	ZENITAKA CORP	0.001%	99.396%
8677	SOLOCAL GROUP	0.001%	99.397%
8678	CAPITAL FIRST L	0.001%	99.397%
8679	CHINA PETROLEUM	0.001%	99.398%
8680	SABATE DIOSOS	0.001%	99.398%
8681	ENERGA SA	0.001%	99.399%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	KAROON GAS AUST	0.001%	99.399%
8683	DATALOGIC SPA	0.001%	99.400%
8684	SVENSKA CELLULO	0.001%	99.400%
8685	NIPPON FINE CHE	0.001%	99.401%
8686	GILLETTE INDIA	0.001%	99.401%
8687	JACKPOTJOY PLC	0.001%	99.402%
8688	HONG KONG AIRCR	0.001%	99.402%
8689	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.403%
8690	MALAYAN CEMENT	0.001%	99.403%
8691	CHINA CHEM&PHAR	0.001%	99.404%
8692	HINOKIYA	0.001%	99.404%
8693	MAISONS FRANCE	0.001%	99.405%
8694	NICHIDEN CORP	0.001%	99.405%
8695	GRUPO FAMSA SA	0.001%	99.406%
8696	WUS PRINTD CIRC	0.001%	99.406%
8697	COWELL E HOLDIN	0.001%	99.407%
8698	FORTIS HLTH (IN	0.001%	99.407%
8699	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.408%
8700	STANDARD FOODS	0.001%	99.408%
8701	CHU KONG SHIPPI	0.001%	99.409%
8702	SSANGYONG MOTOR	0.001%	99.409%
8703	MEIWA ESTATE CO	0.001%	99.410%
8704	POYA CO LTD	0.001%	99.410%
8705	FORMOSA ADVANCE	0.001%	99.411%
8706	KWANG DONG PHAR	0.001%	99.411%
8707	NIPPON SHARYO	0.001%	99.412%
8708	NORWAY ROYAL SA	0.001%	99.412%
8709	SOCO INTERNATIO	0.001%	99.413%
8710	AGABANG&COMPANY	0.001%	99.413%
8711	GUOLIAN SECURIT	0.001%	99.414%
8712	GUJARAT ALKALIE	0.001%	99.415%
8713	SWEDOL AB	0.001%	99.415%
8714	NIPPON COMMER D	0.001%	99.416%
8715	YP	0.001%	99.416%
8716	MITSUBISHI PAPE	0.001%	99.417%
8717	ECOBALT SOLUTIO	0.001%	99.417%
8718	DEEPAK FERT&PE	0.001%	99.418%
8719	TECK RESOURCES	0.001%	99.418%
8720	CHINA SUNSHINE	0.001%	99.419%
8721	TPV TECHNOLOGY	0.001%	99.419%
8722	DELTA PROPERTY	0.001%	99.420%
8723	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.420%
8724	HUA HAN BIO-PHA	0.001%	99.421%
8725	PROMATE ELECTRO	0.001%	99.421%
8726	FARMSCO	0.001%	99.422%
8727	DAEJAN HOLDINGS	0.001%	99.422%
8728	TCI CO LTD	0.001%	99.423%
8729	PLASSON INDUSTR	0.001%	99.423%
8730	KITAGAWA IRON W	0.001%	99.424%
8731	NHPC LTD	0.001%	99.424%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.425%
8733	CENIT AG SYSTEM	0.001%	99.425%
8734	KHON KAEN SUGAR	0.001%	99.426%
8735	HYUNDAI CONSTRU	0.001%	99.426%
8736	YOKOWO CO LTD	0.001%	99.427%
8737	SESODA CORP	0.001%	99.427%
8738	CHINA YURUN FOO	0.001%	99.428%
8739	ARGAN SA	0.001%	99.428%
8740	KURIMOTO	0.000%	99.429%
8741	OENON HOLDINGS	0.000%	99.429%
8742	GODO STEEL	0.000%	99.430%
8743	MARUZEN SHOWA U	0.000%	99.430%
8744	TI FINANCIAL HO	0.000%	99.431%
8745	JAPAN PILE CORP	0.000%	99.431%
8746	SEC CORPORATION	0.000%	99.432%
8747	GRUPO AVAL ACCI	0.000%	99.432%
8748	QUANTA STORAGE	0.000%	99.433%
8749	STARTEK INC	0.000%	99.433%
8750	SAM YOUNG ELECT	0.000%	99.434%
8751	YOMIURI LAND CO	0.000%	99.434%
8752	CHUKYO BANK	0.000%	99.435%
8753	ZHENGZHOU COAL	0.000%	99.435%
8754	CARMILA SA	0.000%	99.436%
8755	CHINA ALL ACCES	0.000%	99.436%
8756	ALTISOURCE PORT	0.000%	99.437%
8757	VIRBAC	0.000%	99.437%
8758	L&K ENGINEERING	0.000%	99.438%
8759	ERA GROUP INC COMMON STOCK USD.01	0.000%	99.438%
8760	BING-GRAE	0.000%	99.439%
8761	TA ENTERPRISE B	0.000%	99.439%
8762	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.000%	99.440%
8763	CHINA STRATEGIC	0.000%	99.440%
8764	JAPAN CASH MACH	0.000%	99.440%
8765	YOMEISHU SEIZO	0.000%	99.441%
8766	NAC CO LTD	0.000%	99.441%
8767	MASTER GLORY GR	0.000%	99.442%
8768	ABILITY ENTERPR	0.000%	99.442%
8769	CHINA BANKING C	0.000%	99.443%
8770	DANAL	0.000%	99.443%
8771	NIPPON SODA CO	0.000%	99.444%
8772	EAGLE NICE INTE	0.000%	99.444%
8773	GUANGDONG KELON	0.000%	99.445%
8774	MAXIS BHD	0.000%	99.445%
8775	CARLO CAVAZZI H	0.000%	99.446%
8776	OP FINANCIAL IN	0.000%	99.446%
8777	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.447%
8778	HAESUNG DS	0.000%	99.447%
8779	ICHIA TECHNOLOG	0.000%	99.448%
8780	SINCERE NAVIGAT	0.000%	99.448%
8781	MORITO CO	0.000%	99.449%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	PAL CO LTD	0.000%	99.449%
8783	NAPHTHA ISRAEL	0.000%	99.450%
8784	PRUMO LOGISTICA	0.000%	99.450%
8785	BITTIUM OYJ	0.000%	99.451%
8786	CHINA ELECTRIC	0.000%	99.451%
8787	FOOSUNG CO LTD	0.000%	99.452%
8788	XINJIANG XINXIN	0.000%	99.452%
8789	DONGJIANG ENVIR	0.000%	99.453%
8790	MATSUI CONST CO	0.000%	99.453%
8791	PARKSON RETAIL	0.000%	99.454%
8792	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.000%	99.454%
8793	FANG HOLDINGS LTD ADR ADR	0.000%	99.455%
8794	FOXTONS GROUP P	0.000%	99.455%
8795	TK DEVELOPMENT	0.000%	99.456%
8796	ASCENDIS HEALTH	0.000%	99.456%
8797	HAICHANG HOLDIN	0.000%	99.457%
8798	GFT TECHNOLOGY	0.000%	99.457%
8799	COLUMBUS A/S	0.000%	99.458%
8800	KWALITY LTD	0.000%	99.458%
8801	MASON FINANCIAL	0.000%	99.459%
8802	ATLAS FINANCIAL	0.000%	99.459%
8803	SHINSEGAE FOOD	0.000%	99.460%
8804	MOBILEPHONE TEL	0.000%	99.460%
8805	BALRAMPUR CHINI	0.000%	99.461%
8806	NIHON TOKUSHU T	0.000%	99.461%
8807	I-SENS INC	0.000%	99.461%
8808	ENERGY DEVELOP	0.000%	99.462%
8809	SAPPE PCL	0.000%	99.462%
8810	OPT HOLDING INC	0.000%	99.463%
8811	XINYUAN REAL ES	0.000%	99.463%
8812	FREUND CORP	0.000%	99.464%
8813	REGIS HEALTHCAR	0.000%	99.464%
8814	NAKABAYASHI CO	0.000%	99.465%
8815	SANKO METAL IND	0.000%	99.465%
8816	MR MAX CORP	0.000%	99.466%
8817	HOEGH LNG HOLDI	0.000%	99.466%
8818	CEMENTOS ARGOS	0.000%	99.467%
8819	FRANCE BED HOLD	0.000%	99.467%
8820	HYUNDAI BNG STE	0.000%	99.468%
8821	VETOQUINOL SA	0.000%	99.468%
8822	JANOME SEWING M	0.000%	99.469%
8823	FALCO BIOSYSTEM	0.000%	99.469%
8824	DAOU DATA CORP	0.000%	99.470%
8825	EDREAMS ODIGEO	0.000%	99.470%
8826	KAWAI MUSICAL I	0.000%	99.471%
8827	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.471%
8828	EUGENE INVS&SEC	0.000%	99.472%
8829	CLS HOLDINGS PL	0.000%	99.472%
8830	HEG LIMITED	0.000%	99.473%
8831	BEST PACIFIC IN	0.000%	99.473%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	ARES ALLERGY HO	0.000%	99.474%
8833	ZIGEXN CO LTD	0.000%	99.474%
8834	ASHIMORI INDUST	0.000%	99.474%
8835	SWCC SHOWA HOLD	0.000%	99.475%
8836	FINGERPRINT CAR	0.000%	99.475%
8837	SEBANG CO LTD	0.000%	99.476%
8838	SANYO ELEC RAIL	0.000%	99.476%
8839	TV AZTECA	0.000%	99.477%
8840	SCANDINAVIAN TO	0.000%	99.477%
8841	SURYA CITRA MED	0.000%	99.478%
8842	FURUNO ELECTRIC	0.000%	99.478%
8843	ACADEMEDIA AB	0.000%	99.479%
8844	MITAC HOLDINGS	0.000%	99.479%
8845	TOKYO KEIKI INC	0.000%	99.480%
8846	NISSEI ASB MACH	0.000%	99.480%
8847	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	99.481%
8848	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.481%
8849	TAIWAN CHINSAN	0.000%	99.482%
8850	JAPAN WOOL TEXT	0.000%	99.482%
8851	US Wire Order	0.000%	99.483%
8852	SARTORIUS STEDI	0.000%	99.483%
8853	ING BANK SLASKI	0.000%	99.484%
8854	EKORNES ASA	0.000%	99.484%
8855	HILONG HOLDING	0.000%	99.484%
8856	PETRO RIO SA	0.000%	99.485%
8857	GOLFZON CO LTD	0.000%	99.485%
8858	ALICO INC COMMON STOCK USD1.0	0.000%	99.486%
8859	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.000%	99.486%
8860	SOCOVEDSA SA	0.000%	99.487%
8861	KOATSU GAS KOGY	0.000%	99.487%
8862	ORIENTAL BK OF	0.000%	99.488%
8863	MIRAE ASSET LIF	0.000%	99.488%
8864	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.489%
8865	MITSUBISHI KAKO	0.000%	99.489%
8866	CHUETSU PULP&PA	0.000%	99.490%
8867	ALUMINA LTD	0.000%	99.490%
8868	SUNGCHANG ENTER	0.000%	99.491%
8869	ADO PROPERTIES	0.000%	99.491%
8870	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.492%
8871	HIRAMATSU INC	0.000%	99.492%
8872	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.492%
8873	AEON CREDIT SER	0.000%	99.493%
8874	G-7 HOLDINGS IN	0.000%	99.493%
8875	NIEN HSING TEXT	0.000%	99.494%
8876	LIFETECH SCIENT	0.000%	99.494%
8877	MATRIX CONCEPTS	0.000%	99.495%
8878	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.495%
8879	NIHON DENKEI CO	0.000%	99.496%
8880	THURGAUER KANTO	0.000%	99.496%
8881	FEINTOOL INTERN	0.000%	99.497%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	KOPIN CORP COMMON STOCK USD.01	0.000%	99.497%
8883	ICOM INCORPORAT	0.000%	99.498%
8884	SUNSPRING METAL	0.000%	99.498%
8885	QLIRO GROUP AB	0.000%	99.499%
8886	KANAGAWA CHUO K	0.000%	99.499%
8887	HSIN KUANG STEE	0.000%	99.499%
8888	FORMOSAN RUBBER	0.000%	99.500%
8889	LH FINANCIAL GR	0.000%	99.500%
8890	WPP AUNZ LTD	0.000%	99.501%
8891	FJ NEXT CO LTD	0.000%	99.501%
8892	FEDERAL BANK LT	0.000%	99.502%
8893	HARIM HOLDINGS	0.000%	99.502%
8894	CABCHARGE AUSTR	0.000%	99.503%
8895	YUNGSHIN GLOBAL	0.000%	99.503%
8896	MAGMA FINCORP L	0.000%	99.504%
8897	FIRST INTERNET BANCORP COMMON STOCK	0.000%	99.504%
8898	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.505%
8899	IMARKETKOREA IN	0.000%	99.505%
8900	HARBOUR CENTRE	0.000%	99.506%
8901	HEUNGKUK FIRE&M	0.000%	99.506%
8902	MARKETECH INTL	0.000%	99.506%
8903	NISSUI PHARM CO	0.000%	99.507%
8904	TOKMANNI GROUP	0.000%	99.507%
8905	HARBIN BANK CO	0.000%	99.508%
8906	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.508%
8907	WESTGOLD RESOUR	0.000%	99.509%
8908	SANYO TRADING C	0.000%	99.509%
8909	OSK HOLDINGS BH	0.000%	99.510%
8910	TUNE INS HOLDIN	0.000%	99.510%
8911	TOSHIBA PLANT K	0.000%	99.511%
8912	TOREX SEMICONDU	0.000%	99.511%
8913	KOMAI TEKKO INC	0.000%	99.511%
8914	ROYAL BK SCOT G	0.000%	99.512%
8915	ILSHIN SPINNING	0.000%	99.512%
8916	MORY INDUSTRIES	0.000%	99.513%
8917	HO TUNG CHEMICA	0.000%	99.513%
8918	ARISAWA MFG CO	0.000%	99.514%
8919	CHIA HSIN CEMEN	0.000%	99.514%
8920	AKATSUKI	0.000%	99.515%
8921	ABG SUNDAL COLL	0.000%	99.515%
8922	HAMILTON BEACH BRAND A COMMON STOCK	0.000%	99.516%
8923	HAMILTON BEACH	0.000%	99.516%
8924	NIHON CHOUZAI C	0.000%	99.517%
8925	HWASUNGIndustr	0.000%	99.517%
8926	VIJAYA BANK	0.000%	99.517%
8927	AUTOBACS SEVEN	0.000%	99.518%
8928	CNQC INTERNATIO	0.000%	99.518%
8929	SUGIMOTO & CO L	0.000%	99.519%
8930	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.519%
8931	JW HOLDINGS COR	0.000%	99.520%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	LAI SUN GARMENT	0.000%	99.520%
8933	ANHUI EXPRESSWA	0.000%	99.521%
8934	COSEL CO	0.000%	99.521%
8935	HANSHIN CONSTRU	0.000%	99.522%
8936	CHIYODA CO	0.000%	99.522%
8937	CENTRAL SEC PAT	0.000%	99.522%
8938	TAKIRON CO	0.000%	99.523%
8939	ESSITY AKTIEBOL	0.000%	99.523%
8940	SPACE CO LTD	0.000%	99.524%
8941	PALIBURG HOLDIN	0.000%	99.524%
8942	HEXAGON COMPOSI	0.000%	99.525%
8943	CHINA MODERN DA	0.000%	99.525%
8944	HOKUETSU INDS C	0.000%	99.526%
8945	CYBERTAN TECHNO	0.000%	99.526%
8946	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	99.527%
8947	BIMB HLDGS BERH	0.000%	99.527%
8948	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.527%
8949	OCEAN-LAND GROU	0.000%	99.528%
8950	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	99.528%
8951	EGUARANTEE INC.	0.000%	99.529%
8952	SCHALTBAU HOLDI	0.000%	99.529%
8953	MILLS ESTRUTURA	0.000%	99.530%
8954	ITE TECH INC	0.000%	99.530%
8955	SATA SHOJI CORP	0.000%	99.531%
8956	SERVCORP	0.000%	99.531%
8957	RETAIL FOOD GRO	0.000%	99.531%
8958	ROCKY BRANDS INC COMMON STOCK	0.000%	99.532%
8959	SKELLERUP HOLDI	0.000%	99.532%
8960	AEON CO. (M) BH	0.000%	99.533%
8961	ABOITIZ POWER C	0.000%	99.533%
8962	UNICHEM LABS	0.000%	99.534%
8963	MEIKO NETWORK J	0.000%	99.534%
8964	EMPERIA HOLDING	0.000%	99.535%
8965	ZUIKO CORP	0.000%	99.535%
8966	NIHON ESLEAD CO	0.000%	99.535%
8967	TOVIS CO LTD	0.000%	99.536%
8968	ALMA MEDIA CORP	0.000%	99.536%
8969	ISU CHEMICAL	0.000%	99.537%
8970	DISH TV INDIA L	0.000%	99.537%
8971	SCANDIC HOTELS	0.000%	99.538%
8972	KANGDA INTERNAT	0.000%	99.538%
8973	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.539%
8974	NIP AIR CON	0.000%	99.539%
8975	MAHLE METAL LEV	0.000%	99.539%
8976	SHINWA KAIUN	0.000%	99.540%
8977	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.540%
8978	GLOBAL MIXED MO	0.000%	99.541%
8979	BEIJING ENT MED	0.000%	99.541%
8980	JAPAN BUSINESS	0.000%	99.542%
8981	ACTIA GROUP	0.000%	99.542%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	TOTAL ACCESS CO	0.000%	99.543%
8983	CHUANGS CONS IN	0.000%	99.543%
8984	DELEK AUTOMOTIV	0.000%	99.543%
8985	TOKYU RECREATIO	0.000%	99.544%
8986	KITANO CONST CO	0.000%	99.544%
8987	RAMELIUS RESOUR	0.000%	99.545%
8988	ASCENDAS INDIA	0.000%	99.545%
8989	KNM GROUP BERHA	0.000%	99.546%
8990	MIDAS HLDGS	0.000%	99.546%
8991	BERLI JUCKER CO	0.000%	99.547%
8992	MUCKLOW(A&J) GR	0.000%	99.547%
8993	AIRASIA X BHD	0.000%	99.547%
8994	TOYO RADIATOR C	0.000%	99.548%
8995	KEYW HOLDING CORP/THE COMMON STOCK	0.000%	99.548%
8996	DAI-DAN CO	0.000%	99.549%
8997	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.549%
8998	JAPAN MEDICAL D	0.000%	99.550%
8999	SUPALAI PCL-NVD	0.000%	99.550%
9000	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.551%
9001	WERELDHAVE BELG	0.000%	99.551%
9002	MAXVALU TOKAI C	0.000%	99.551%
9003	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.552%
9004	GREAT PANTHER S	0.000%	99.552%
9005	SIME DARBY PROP	0.000%	99.553%
9006	BANGKOK BANK	0.000%	99.553%
9007	TOA OIL CO LTD	0.000%	99.554%
9008	BRILLIANCE CHIN	0.000%	99.554%
9009	NICHIDENBO	0.000%	99.554%
9010	ORIENT OVERSEAS	0.000%	99.555%
9011	FRED'S INC	0.000%	99.555%
9012	CIRCASSIA PHARM	0.000%	99.556%
9013	TONICHI CARLIFE	0.000%	99.556%
9014	SERCO GROUP	0.000%	99.557%
9015	LPKF LASER & EL	0.000%	99.557%
9016	UNION BK OF TAI	0.000%	99.557%
9017	TOFAS TURK OTOM	0.000%	99.558%
9018	TOHO CO LTD	0.000%	99.558%
9019	KISWIRE LTD	0.000%	99.559%
9020	CARLSBERG BREWE	0.000%	99.559%
9021	JAPAN KENZAI CO	0.000%	99.560%
9022	EUROCASH SA	0.000%	99.560%
9023	FIRST SENSOR AG	0.000%	99.561%
9024	HONG FOK CORP	0.000%	99.561%
9025	EHEALTH INC COMMON STOCK USD.001	0.000%	99.561%
9026	RENREN INC ADR ADR USD.001	0.000%	99.562%
9027	SILVER CHEF LTD	0.000%	99.562%
9028	TAKEEI CORPORAT	0.000%	99.563%
9029	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.563%
9030	BMTC GROUP INC	0.000%	99.564%
9031	ATOM CORPORATIO	0.000%	99.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	NITTO SEIKO CO	0.000%	99.564%
9033	CONNECT GROUP	0.000%	99.565%
9034	FUSION PARTNERS	0.000%	99.565%
9035	SHINKONG INSURA	0.000%	99.566%
9036	VIEWWORKS CO LTD	0.000%	99.566%
9037	CIE FINANCIER T	0.000%	99.567%
9038	SUPERLOOP LTD	0.000%	99.567%
9039	QUABIT INMOBILI	0.000%	99.567%
9040	KROSAKI CORP	0.000%	99.568%
9041	WOORI BANK SPON ADR ADR	0.000%	99.568%
9042	GUJARAT PIPAVAV	0.000%	99.569%
9043	AREZZO INDUSTRI	0.000%	99.569%
9044	SOUNDWILL HOLDI	0.000%	99.570%
9045	THYE MING INDUS	0.000%	99.570%
9046	SHINAGAWA FUEL	0.000%	99.570%
9047	TECHNOVATOR INT	0.000%	99.571%
9048	GRUH FINANCE	0.000%	99.571%
9049	SANSHA ELECTRIC	0.000%	99.572%
9050	SHORE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.572%
9051	mitsui matsushi	0.000%	99.573%
9052	TMAC RESOURCES	0.000%	99.573%
9053	KI-STAR REAL ES	0.000%	99.573%
9054	NIPPON YAKIN KO	0.000%	99.574%
9055	MICROPORT SCIEN	0.000%	99.574%
9056	MARUBUN CORP	0.000%	99.575%
9057	DADI EARLY	0.000%	99.575%
9058	CST GROUP LTD	0.000%	99.576%
9059	ASALEO CARE LTD	0.000%	99.576%
9060	CIVEO CORP	0.000%	99.576%
9061	POWER LOGICS	0.000%	99.577%
9062	CHORI CO LTD	0.000%	99.577%
9063	SUMMIT R/EST HL	0.000%	99.578%
9064	STI EDUCATION S	0.000%	99.578%
9065	TOYO ELECTRIC	0.000%	99.579%
9066	HYUNDAI CORP	0.000%	99.579%
9067	BLUE DART EXPRE	0.000%	99.579%
9068	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.580%
9069	CELLNEX TELECOM	0.000%	99.580%
9070	RISO KAGAKU COR	0.000%	99.581%
9071	ANTON OILFIELD	0.000%	99.581%
9072	TOWER BERSAMA I	0.000%	99.582%
9073	SAMSUNG ENGINEE	0.000%	99.582%
9074	HADERA PAPER LT	0.000%	99.582%
9075	SHANGHAI ZENDAI	0.000%	99.583%
9076	REIS INC COMMON STOCK USD.01	0.000%	99.583%
9077	LAGERCRANTZ GRO	0.000%	99.584%
9078	GREEN ENERGY TE	0.000%	99.584%
9079	MAEZAWA KYUSO I	0.000%	99.584%
9080	WESTAR ENERGY I	0.000%	99.585%
9081	TOYO CORPORATIO	0.000%	99.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	LPN DEVELOPMENT	0.000%	99.586%
9083	RASA INDUSTRIES	0.000%	99.586%
9084	AVIC INTL HOLD	0.000%	99.587%
9085	PRIMO WATER CORP COMMON STOCK	0.000%	99.587%
9086	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.587%
9087	TOA DORO KOGYO	0.000%	99.588%
9088	ORGANO	0.000%	99.588%
9089	NAGANO BANK	0.000%	99.589%
9090	APCB INC	0.000%	99.589%
9091	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.590%
9092	SANSHIN ELECTRO	0.000%	99.590%
9093	JAPAN ASIA GROU	0.000%	99.590%
9094	NS SHOPPING CO	0.000%	99.591%
9095	RASSINI SAB DE	0.000%	99.591%
9096	KEPPEL TELECOM&	0.000%	99.592%
9097	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.592%
9098	TOA CORP	0.000%	99.592%
9099	ACBEL POLYTECH	0.000%	99.593%
9100	BAYSIDE LAND CO	0.000%	99.593%
9101	ELECNOR SA	0.000%	99.594%
9102	TER BEKE SA	0.000%	99.594%
9103	TAIKO BANK	0.000%	99.595%
9104	NAKAMURAYA CO L	0.000%	99.595%
9105	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.595%
9106	SAN HOLDINGS, I	0.000%	99.596%
9107	TAISEI LAMICK C	0.000%	99.596%
9108	MINERA FRISCO S	0.000%	99.597%
9109	ATTACQ LTD	0.000%	99.597%
9110	MOIL LTD	0.000%	99.597%
9111	LE BELIER	0.000%	99.598%
9112	DFS FURNITURE L	0.000%	99.598%
9113	RAUBEX GROUP LT	0.000%	99.599%
9114	ICD CO LTD	0.000%	99.599%
9115	INTERPARK CORP	0.000%	99.600%
9116	PHOENIX SATELLI	0.000%	99.600%
9117	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.600%
9118	ISC CO LTD	0.000%	99.601%
9119	GEOSTR CORP	0.000%	99.601%
9120	CAPRO CORPN	0.000%	99.602%
9121	TEIKOKU TSUSHIN	0.000%	99.602%
9122	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.602%
9123	AREALINK CO LTD	0.000%	99.603%
9124	COPEL PARANA EN	0.000%	99.603%
9125	SAMMOK S-FORM C	0.000%	99.604%
9126	U-SHIN	0.000%	99.604%
9127	WANG ON GROUP	0.000%	99.604%
9128	TACHIKAWA CORP	0.000%	99.605%
9129	TAKARA PRINTING	0.000%	99.605%
9130	NIPPON CONCRETE	0.000%	99.606%
9131	LOTUS BAKERIES	0.000%	99.606%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.607%
9133	SEKONIX CO LTD	0.000%	99.607%
9134	SHINYOUNG SECS	0.000%	99.607%
9135	KOMEDA HOLDINGS	0.000%	99.608%
9136	SIXT LEASING AG	0.000%	99.608%
9137	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.609%
9138	ITC PROPERTIES	0.000%	99.609%
9139	HOUSTON WIRE &	0.000%	99.609%
9140	TEST RESEARCH I	0.000%	99.610%
9141	MODERNLAND REAL	0.000%	99.610%
9142	SVENSKA HANDELS	0.000%	99.611%
9143	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.611%
9144	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.000%	99.611%
9145	RESILUX	0.000%	99.612%
9146	F&F COMPANY	0.000%	99.612%
9147	ASIA PLASTIC RE	0.000%	99.613%
9148	CANVEST ENVIRON	0.000%	99.613%
9149	AUCKLAND INTERN	0.000%	99.613%
9150	NEW HOPE CORP	0.000%	99.614%
9151	KATO WORKS CO	0.000%	99.614%
9152	BIRLA CORP LTD	0.000%	99.615%
9153	KINGSWAY FINANC	0.000%	99.615%
9154	PEGASUS HAVA TA	0.000%	99.616%
9155	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.616%
9156	TORRENT POWER L	0.000%	99.616%
9157	HUONS CO LTD	0.000%	99.617%
9158	CHENNAI PETROLE	0.000%	99.617%
9159	IWASAKI ELECTRI	0.000%	99.618%
9160	ALTICE NV	0.000%	99.618%
9161	MQ HOLDING AB	0.000%	99.618%
9162	YUME INC COMMON STOCK USD.001	0.000%	99.619%
9163	CHONGKUNDANG	0.000%	99.619%
9164	THE BASIC HOUSE	0.000%	99.620%
9165	HIRAKAWA HEWTEC	0.000%	99.620%
9166	HIRANO TECSEED	0.000%	99.620%
9167	QAF LTD	0.000%	99.621%
9168	TAKISAWA MACHIN	0.000%	99.621%
9169	SOFT-WORLD INTL	0.000%	99.622%
9170	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.622%
9171	GUN EI CHEM IND	0.000%	99.622%
9172	BOE VARITRONIX	0.000%	99.623%
9173	DAIHATSU DIESEL	0.000%	99.623%
9174	OCTODEC	0.000%	99.624%
9175	RION CO LTD	0.000%	99.624%
9176	NILKAMAL	0.000%	99.624%
9177	UNION BANK OF I	0.000%	99.625%
9178	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.625%
9179	DAIHAN	0.000%	99.626%
9180	SABANA SHARIAH	0.000%	99.626%
9181	MAMEZOU	0.000%	99.626%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	HUDACO INDUSTRI	0.000%	99.627%
9183	NAUTILUS MINERA	0.000%	99.627%
9184	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	99.628%
9185	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.628%
9186	MANI INC	0.000%	99.628%
9187	HEVEABOARD	0.000%	99.629%
9188	AUDIX CORP	0.000%	99.629%
9189	SINOSOFT TECHNO	0.000%	99.630%
9190	TAKAOKA TOKO HL	0.000%	99.630%
9191	HY LOK	0.000%	99.630%
9192	ASTALDI	0.000%	99.631%
9193	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.631%
9194	KARDEMIR KARABU	0.000%	99.631%
9195	3M INDIA LTD	0.000%	99.632%
9196	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.632%
9197	KUNSUL CHEM IND	0.000%	99.633%
9198	CENTURY CITY IN	0.000%	99.633%
9199	ADO Group Ltd	0.000%	99.633%
9200	NIHON KAGAKU SA	0.000%	99.634%
9201	RM PLC	0.000%	99.634%
9202	VITEC HLDG	0.000%	99.635%
9203	SKP RESOURCES B	0.000%	99.635%
9204	MEIWACORPORATIO	0.000%	99.635%
9205	HONEYS CO LTD	0.000%	99.636%
9206	MONEY3 CORP LTD	0.000%	99.636%
9207	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.637%
9208	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.637%
9209	OSAKA ORGANIC C	0.000%	99.637%
9210	THROMBOGENICS N	0.000%	99.638%
9211	FLEURY MICHON	0.000%	99.638%
9212	ESPRINET SPA	0.000%	99.639%
9213	CHEN FULL INT C	0.000%	99.639%
9214	ELEMENTIA SAB D	0.000%	99.639%
9215	A8 DIG MUS	0.000%	99.640%
9216	HAGIWARA ELECTR	0.000%	99.640%
9217	REALORD GROUP H	0.000%	99.640%
9218	FAMUR SA	0.000%	99.641%
9219	YUSHIRO CHEMICA	0.000%	99.641%
9220	HUNTSWORTH PLC	0.000%	99.642%
9221	CLEANUP CORP	0.000%	99.642%
9222	KALPATARU POWER	0.000%	99.642%
9223	SHINKAWA	0.000%	99.643%
9224	CTT-CORREIOS DE	0.000%	99.643%
9225	ANN JOO RESOURC	0.000%	99.644%
9226	SAGAX AB	0.000%	99.644%
9227	WIZ SOL CORR DE	0.000%	99.644%
9228	THIRUMALAI	0.000%	99.645%
9229	CK POWER PCL	0.000%	99.645%
9230	SAM KWANG GLASS	0.000%	99.646%
9231	KT CORP SP ADR ADR	0.000%	99.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	VISTULA GROUP S	0.000%	99.646%
9233	EXCEL CO LTD	0.000%	99.647%
9234	NATUREX	0.000%	99.647%
9235	POLY CULTURE GR	0.000%	99.647%
9236	VA TECH WABAG L	0.000%	99.648%
9237	KAWAGISHI BRIDG	0.000%	99.648%
9238	ON-BRIGHT ELECT	0.000%	99.649%
9239	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.649%
9240	DEOLEO SA	0.000%	99.649%
9241	HUANG HSIANG CO	0.000%	99.650%
9242	TELEFONICA CZEC	0.000%	99.650%
9243	EMPEROR WATCH A	0.000%	99.650%
9244	BAOZUN INC SPN ADR ADR USD.0001	0.000%	99.651%
9245	CAPIO AB	0.000%	99.651%
9246	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.652%
9247	DHIPAYA INSURAN	0.000%	99.652%
9248	ISELECT LTD	0.000%	99.652%
9249	ESSEX BIO-TECHN	0.000%	99.653%
9250	ECZACIBASI YATI	0.000%	99.653%
9251	SUNJIN	0.000%	99.654%
9252	KR A/GLASS	0.000%	99.654%
9253	GRAND BAOXIN AU	0.000%	99.654%
9254	TOEI ANIMATION	0.000%	99.655%
9255	SCHAFFNER HOLDI	0.000%	99.655%
9256	ABLYNX NV	0.000%	99.655%
9257	ALPHA SYSTEMS I	0.000%	99.656%
9258	WELL SHIN TECHN	0.000%	99.656%
9259	KAVERI SEED CO	0.000%	99.657%
9260	KAULIN MANUFACT	0.000%	99.657%
9261	GENKY DRUGSTORE	0.000%	99.657%
9262	DORO AB	0.000%	99.658%
9263	SHANGHAI FUDAN-	0.000%	99.658%
9264	SHANGHAI FUDAN	0.000%	99.658%
9265	HIROSE ELECTRIC	0.000%	99.659%
9266	BUMRUNGRAD HOPT	0.000%	99.659%
9267	BONHEUR ASA	0.000%	99.660%
9268	YORK WATER CO COMMON STOCK	0.000%	99.660%
9269	CAL-COMP ELECTR	0.000%	99.660%
9270	CITIC ENVIR	0.000%	99.661%
9271	DEUTZ AG	0.000%	99.661%
9272	SAC'S BAR HOLDI	0.000%	99.661%
9273	PW MEDTECH GROU	0.000%	99.662%
9274	CIA DE LOCACAO	0.000%	99.662%
9275	SK D&D	0.000%	99.663%
9276	SWEDISH ORPHAN	0.000%	99.663%
9277	FUJIIJURA RUBBER	0.000%	99.663%
9278	EXCELSIOR MEDIC	0.000%	99.664%
9279	CONCORD SECURIT	0.000%	99.664%
9280	POS MALAYSIA	0.000%	99.664%
9281	DAIDO KOGYO CO	0.000%	99.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	GLANBIA PLC	0.000%	99.665%
9283	ROMANDE ENERGIE	0.000%	99.666%
9284	TNPL	0.000%	99.666%
9285	CSE GLOBAL LIMI	0.000%	99.666%
9286	BORUSAN BORU	0.000%	99.667%
9287	MAEIL DIARY IND	0.000%	99.667%
9288	CHAYANG SHENG D	0.000%	99.667%
9289	AKER AMERICAN S	0.000%	99.668%
9290	MCLEOD RUSSEL I	0.000%	99.668%
9291	ELBIT SYSTEMS L	0.000%	99.669%
9292	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.669%
9293	CHIPMOS TECHNOL	0.000%	99.669%
9294	FUJIKURA KASEI	0.000%	99.670%
9295	MAEZAWA KASEI I	0.000%	99.670%
9296	KAWASAN INDS JA	0.000%	99.670%
9297	CHINA BILLS FIN	0.000%	99.671%
9298	TELEPIZZA SA	0.000%	99.671%
9299	ASIA CEMENT CHI	0.000%	99.672%
9300	ORBIS	0.000%	99.672%
9301	STAMFORD LAND	0.000%	99.672%
9302	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.673%
9303	TORISHIMA PUMP	0.000%	99.673%
9304	JIANGNAN GROUP	0.000%	99.673%
9305	SHENYIN WANGUO(	0.000%	99.674%
9306	KOMATSU WALL IN	0.000%	99.674%
9307	CN T L GAS	0.000%	99.675%
9308	WAI KEE HOLDING	0.000%	99.675%
9309	KERRY TJ LOGIST	0.000%	99.675%
9310	XAC AUTOMATION	0.000%	99.676%
9311	JAGRAN PRAKASHA	0.000%	99.676%
9312	BRIGADE ENTERPR	0.000%	99.676%
9313	BIOTEST AG	0.000%	99.677%
9314	MITANI SEKISAN	0.000%	99.677%
9315	ALPS LOGISTICS	0.000%	99.677%
9316	VERSO CORP A COMMON STOCK	0.000%	99.678%
9317	SUNCALL CORP	0.000%	99.678%
9318	MAEDA KOSEN CO.	0.000%	99.679%
9319	WARSAW STOCK EX	0.000%	99.679%
9320	KRS CORPORATION	0.000%	99.679%
9321	CONVOY FINANCIA	0.000%	99.680%
9322	SEALINK TRAVEL	0.000%	99.680%
9323	SONAE CAPITAL S	0.000%	99.680%
9324	CHONG KUN DANG	0.000%	99.681%
9325	INFORMATION SVC	0.000%	99.681%
9326	F@N COMMUNICATI	0.000%	99.682%
9327	JAPAN TRANSCITY	0.000%	99.682%
9328	KINKO OPTICAL C	0.000%	99.682%
9329	UCHIDA YOKO CO	0.000%	99.683%
9330	EIDAI CO.LTD.	0.000%	99.683%
9331	POLLARD BANKNOT	0.000%	99.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	RF-LINK SYSTEM	0.000%	99.684%
9333	PLAZZA AG REG A	0.000%	99.684%
9334	HYFLUX LTD	0.000%	99.684%
9335	ANADOLU SIGORTA	0.000%	99.685%
9336	CHIHU-TIANDE GR	0.000%	99.685%
9337	INSAS BHD	0.000%	99.686%
9338	GETIN NOBLE BA	0.000%	99.686%
9339	RINGER HUT CO L	0.000%	99.686%
9340	SIAM FUTURE DEV	0.000%	99.687%
9341	ADCORP HLDGS	0.000%	99.687%
9342	SYNLAIT MILK LT	0.000%	99.687%
9343	HANKUK CARBON C	0.000%	99.688%
9344	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.688%
9345	KLCC PROPERTY H	0.000%	99.688%
9346	SHIN NIPPON AIR	0.000%	99.689%
9347	MORESCO CORP	0.000%	99.689%
9348	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.689%
9349	POLYMET MINING	0.000%	99.690%
9350	HANIL E-HWA CO	0.000%	99.690%
9351	EQT HOLDINGS LT	0.000%	99.691%
9352	CLINUVEL PHARM	0.000%	99.691%
9353	BAOYE GROUP CO	0.000%	99.691%
9354	S&T DYNAMICS CO	0.000%	99.692%
9355	IWATSUKA CONFEC	0.000%	99.692%
9356	COUNTRYWIDE	0.000%	99.692%
9357	GAFISA SA	0.000%	99.693%
9358	UNION TOOL CO	0.000%	99.693%
9359	ALTECH CORP	0.000%	99.693%
9360	TRIVENI ENGINEE	0.000%	99.694%
9361	KOZA ALTIN ISLE	0.000%	99.694%
9362	AIRPORT FACILIT	0.000%	99.695%
9363	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.695%
9364	DUSTIN GROUP AB	0.000%	99.695%
9365	DECMIL GROUP LT	0.000%	99.696%
9366	RECIPHARM AB	0.000%	99.696%
9367	SBS MEDIA HOLDI	0.000%	99.696%
9368	SYNDICATE BANK	0.000%	99.697%
9369	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.697%
9370	OTONOMY INC COMMON STOCK USD.001	0.000%	99.697%
9371	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.698%
9372	CRAWFORD & CO	0.000%	99.698%
9373	AVANCE GAS HOLD	0.000%	99.698%
9374	COMP ENG & CONS	0.000%	99.699%
9375	AMPER SA	0.000%	99.699%
9376	SIRTEC INTERNAT	0.000%	99.699%
9377	HEUNG-A SHIPPIN	0.000%	99.700%
9378	ROBERTET SA	0.000%	99.700%
9379	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.701%
9380	RECRM RESEARCH	0.000%	99.701%
9381	ROSENBAUER INTE	0.000%	99.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	SPARX ASSET MAN	0.000%	99.702%
9383	FIRST BANK OF T	0.000%	99.702%
9384	DIRECT INSURANC	0.000%	99.702%
9385	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.703%
9386	NEOWIZ CORP	0.000%	99.703%
9387	KSB AG	0.000%	99.703%
9388	LUMAX INTERNATI	0.000%	99.704%
9389	YTL POWER INTL	0.000%	99.704%
9390	NEXEN CORPORATI	0.000%	99.704%
9391	GOLDEN LAND PRO	0.000%	99.705%
9392	TSUTSUMI JEWELR	0.000%	99.705%
9393	LEIFHEIT AG	0.000%	99.706%
9394	INTERSERVE PLC	0.000%	99.706%
9395	RIKEN TECHNOS C	0.000%	99.706%
9396	INDIA CEMENTS	0.000%	99.707%
9397	AMBUJA CEMENTS	0.000%	99.707%
9398	NEW WORLD DEPT	0.000%	99.707%
9399	ALI CORP	0.000%	99.708%
9400	NICK SCALI LTD	0.000%	99.708%
9401	VINY THAI	0.000%	99.708%
9402	KINKI NIPPON TO	0.000%	99.709%
9403	THE WILL-BES &	0.000%	99.709%
9404	ST. IVES PLC	0.000%	99.709%
9405	SANKYO SEIKO CO	0.000%	99.710%
9406	COREMAX	0.000%	99.710%
9407	RHYTHM WATCH CO	0.000%	99.710%
9408	ENERGY RESOURCE	0.000%	99.711%
9409	NOKIA CORP ADR	0.000%	99.711%
9410	G SHANK ENTERPR	0.000%	99.711%
9411	Phoenix Mills L	0.000%	99.712%
9412	ULKER BISKUVI S	0.000%	99.712%
9413	HITRON TECHNOLO	0.000%	99.712%
9414	GUNNEBO AB	0.000%	99.713%
9415	KEE TAI PROPERT	0.000%	99.713%
9416	UNIFIN FINANCIE	0.000%	99.714%
9417	TOSHO PRINTING	0.000%	99.714%
9418	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.714%
9419	ODELIC CO LTD	0.000%	99.715%
9420	JINDAL	0.000%	99.715%
9421	GLOBAL CONS	0.000%	99.715%
9422	NITTOKU ENG CO	0.000%	99.716%
9423	SOMBOON ADVANCE	0.000%	99.716%
9424	MAXIM POWER COR	0.000%	99.716%
9425	TAINERGY TECH C	0.000%	99.717%
9426	RIGHT-ON CO	0.000%	99.717%
9427	VIA HOLDINGS IN	0.000%	99.717%
9428	MARISA LOJAS SA	0.000%	99.718%
9429	REPCO HOME FINA	0.000%	99.718%
9430	ISTYLE INC	0.000%	99.718%
9431	NAGAWA CO LTD	0.000%	99.719%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	CRAWFORD & CO	0.000%	99.719%
9433	HSIL LTD	0.000%	99.719%
9434	PRICER AB	0.000%	99.720%
9435	ELAN MICROELECT	0.000%	99.720%
9436	OPTEX COMPANY	0.000%	99.720%
9437	SUN-WA TECHNOS	0.000%	99.721%
9438	SHINAGAWA REFRA	0.000%	99.721%
9439	BK OF GREECE	0.000%	99.721%
9440	INSULET CORP	0.000%	99.722%
9441	JUVENTUS FOOTBA	0.000%	99.722%
9442	DONGSUNG HOLDIN	0.000%	99.722%
9443	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.723%
9444	ZUMTOBEL AG	0.000%	99.723%
9445	LONKING HOLDING	0.000%	99.724%
9446	DR HOENLE AG	0.000%	99.724%
9447	AIDA ENGINEERIN	0.000%	99.724%
9448	FORMOSAN UNION	0.000%	99.725%
9449	NOVELION THERAP	0.000%	99.725%
9450	DAIKOKUTENBUSSA	0.000%	99.725%
9451	BANK OF KOCHI L	0.000%	99.726%
9452	FOURLIS S.A.	0.000%	99.726%
9453	PEET LIMITED	0.000%	99.726%
9454	SAFEWAY INC	0.000%	99.727%
9455	POLETOWIN PITCR	0.000%	99.727%
9456	TECNISA SA	0.000%	99.727%
9457	NICOX	0.000%	99.728%
9458	AVON RUBBER	0.000%	99.728%
9459	NIPPON HUME PIP	0.000%	99.728%
9460	HAKUDO CO LTD	0.000%	99.729%
9461	NAPEC INC	0.000%	99.729%
9462	EHWA TECHNOLOGI	0.000%	99.729%
9463	KEPCO ENGINEERI	0.000%	99.730%
9464	DAEHAN STEEL CO	0.000%	99.730%
9465	YONDENKO CORP	0.000%	99.730%
9466	EMCORE CORP COMMON STOCK	0.000%	99.731%
9467	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.731%
9468	ELNUSA TBK	0.000%	99.731%
9469	TAMRON CO LTD	0.000%	99.732%
9470	KUOYANG CONSTRU	0.000%	99.732%
9471	NISHIKAWA RUBBE	0.000%	99.732%
9472	FOX WIZEL LTD	0.000%	99.733%
9473	SEACHANGE INTL	0.000%	99.733%
9474	WALTON ADVANCED	0.000%	99.733%
9475	BERJAYA ASSETS	0.000%	99.734%
9476	IL&FS TRANSPORT	0.000%	99.734%
9477	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.734%
9478	REALIA BUSINESS	0.000%	99.735%
9479	CLEAR CHANNEL O	0.000%	99.735%
9480	SICHUAN EXPRESS	0.000%	99.735%
9481	NIPPON KANZAI C	0.000%	99.736%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	OIL INDIA LTD	0.000%	99.736%
9483	ICHIKEN CO LTD	0.000%	99.736%
9484	LAURENT-PERRIER	0.000%	99.737%
9485	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.737%
9486	CAREER TECHNOLO	0.000%	99.737%
9487	HOPEFLUENT GP H	0.000%	99.738%
9488	BOURBON SA	0.000%	99.738%
9489	NORCROS PLC	0.000%	99.738%
9490	CENTRAL AUTO	0.000%	99.739%
9491	TAIWAN FU HSING	0.000%	99.739%
9492	YAMATANE CORP N	0.000%	99.739%
9493	CHINA PIONEER P	0.000%	99.740%
9494	JHSF PARTICIPAC	0.000%	99.740%
9495	CYIENT LIMITED	0.000%	99.740%
9496	TOMORROW FOCUS	0.000%	99.741%
9497	DOTTIKON ES HOL	0.000%	99.741%
9498	YACHIYO INDUS C	0.000%	99.741%
9499	IMF (AUSTRALIA)	0.000%	99.742%
9500	VITA GROUP LTD	0.000%	99.742%
9501	ELECTRICITY GEN	0.000%	99.742%
9502	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.743%
9503	ROTTNEROS AB	0.000%	99.743%
9504	MOBILEZONE HOLD	0.000%	99.743%
9505	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.744%
9506	TOP FRONTIER IN	0.000%	99.744%
9507	HK INTL CONSTR	0.000%	99.744%
9508	FLEETWOOD CORP	0.000%	99.744%
9509	NIPPON THOMPSON	0.000%	99.745%
9510	STAR CRUISES LT	0.000%	99.745%
9511	TMK PAO GDR REG S GDR	0.000%	99.745%
9512	ENDO LIGHTING C	0.000%	99.746%
9513	TEIKOKU ELECTRI	0.000%	99.746%
9514	IC COMPANYS	0.000%	99.746%
9515	FDM GROUP PLC	0.000%	99.747%
9516	ALBARAKA TURK K	0.000%	99.747%
9517	ENKA INSAAT VE	0.000%	99.747%
9518	DAISHINKU CORP	0.000%	99.748%
9519	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.748%
9520	KSS LINE LTD	0.000%	99.748%
9521	MALAYAN FLOUR M	0.000%	99.749%
9522	FLUIDRA SA	0.000%	99.749%
9523	TRIDENT LTD/IND	0.000%	99.749%
9524	MANZ AUTOMATION	0.000%	99.750%
9525	CHAMBAL FER	0.000%	99.750%
9526	STRATTEC SECURI	0.000%	99.750%
9527	NOBLE GROUP LTD	0.000%	99.751%
9528	DONGWON FOOD& B	0.000%	99.751%
9529	SINDO RICOH	0.000%	99.751%
9530	CANON ELECTRONI	0.000%	99.752%
9531	YESCO CO LTD	0.000%	99.752%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	TAKANA CO LTD	0.000%	99.752%
9533	UNIVERSE INTERN	0.000%	99.753%
9534	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.753%
9535	EMERSON PACIFIC	0.000%	99.753%
9536	PCM INC COMMON STOCK USD.001	0.000%	99.754%
9537	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.754%
9538	VITEC GROUP	0.000%	99.754%
9539	REGINA MIRACLE	0.000%	99.755%
9540	HKC HOLDINGS LT	0.000%	99.755%
9541	KURABO INDUSTRI	0.000%	99.755%
9542	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.755%
9543	SUPALAI PCL WTS	0.000%	99.756%
9544	SAMART CORP PCL	0.000%	99.756%
9545	TOMOE ENGINEERI	0.000%	99.756%
9546	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.757%
9547	EMPRESA DE ENER	0.000%	99.757%
9548	BOUSTEAD SINGAP	0.000%	99.757%
9549	ASAHI PRINT	0.000%	99.758%
9550	JESS-LINK PRODU	0.000%	99.758%
9551	ES-CON JAPAN LT	0.000%	99.758%
9552	BANK BUKOPIN PT	0.000%	99.759%
9553	KAWASUMI LABS I	0.000%	99.759%
9554	SABAF SPA	0.000%	99.759%
9555	STAR MICA CO LT	0.000%	99.760%
9556	EL.EN. SPA	0.000%	99.760%
9557	TEXCELL	0.000%	99.760%
9558	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.761%
9559	DALIAN PORT (PD	0.000%	99.761%
9560	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.761%
9561	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.762%
9562	OLVI	0.000%	99.762%
9563	CHANG WAH ELECT	0.000%	99.762%
9564	KANEKO SEEDS CO	0.000%	99.762%
9565	SEPTENI CO LTD	0.000%	99.763%
9566	OHASHI TECHNICA	0.000%	99.763%
9567	TA GLOBAL BHD	0.000%	99.763%
9568	CSG LIMITED	0.000%	99.764%
9569	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.764%
9570	RENO DE MEDICI	0.000%	99.764%
9571	SHIN NIPPON BIO	0.000%	99.765%
9572	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.765%
9573	ROCKWOOL INTL P	0.000%	99.765%
9574	ACCURAY INC COMMON STOCK USD.001	0.000%	99.766%
9575	JMS CO	0.000%	99.766%
9576	BANQUE CANTONAL	0.000%	99.766%
9577	UCO BANK	0.000%	99.767%
9578	STRAITS TRADING	0.000%	99.767%
9579	SAMPO CORP	0.000%	99.767%
9580	SENSHUKAI CO	0.000%	99.767%
9581	SEOBU T&D	0.000%	99.768%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	ITALTILE	0.000%	99.768%
9583	ELECTRA CONSUME	0.000%	99.768%
9584	BANK OF KAOHSIU	0.000%	99.769%
9585	TODA KOGYO CORP	0.000%	99.769%
9586	SUPREMEX INC	0.000%	99.769%
9587	XAAR	0.000%	99.770%
9588	THAI STANLEY EL	0.000%	99.770%
9589	VIEL ET COMPAGN	0.000%	99.770%
9590	MERAFA RESOURCE	0.000%	99.771%
9591	CIMSA	0.000%	99.771%
9592	TOMOE CORP	0.000%	99.771%
9593	TSUBAKIMOTO KOG	0.000%	99.771%
9594	E1 CORPORATION	0.000%	99.772%
9595	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.772%
9596	GODREJ PROPERTI	0.000%	99.772%
9597	SARKUYSAN ELEKT	0.000%	99.773%
9598	ALVIVA HOLDINGS	0.000%	99.773%
9599	CHUO SPRING CO	0.000%	99.773%
9600	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.774%
9601	KAWASHO GECOSS	0.000%	99.774%
9602	NATORI CO LTD	0.000%	99.774%
9603	SINYI REALTY IN	0.000%	99.775%
9604	BAY ENERGY LTD	0.000%	99.775%
9605	FIELDS CORP	0.000%	99.775%
9606	TRAVELZOO COMMON STOCK USD.01	0.000%	99.775%
9607	HOKURIKU ELECTR	0.000%	99.776%
9608	FAG BEARINGS IN	0.000%	99.776%
9609	COIMA RES SPA	0.000%	99.776%
9610	TARSUS GROUP PL	0.000%	99.777%
9611	BALMER LAWRIE	0.000%	99.777%
9612	SECHE ENVIRONNE	0.000%	99.777%
9613	FINDEL	0.000%	99.778%
9614	CHINA LNG GROUP	0.000%	99.778%
9615	HIMATSINGKA SEI	0.000%	99.778%
9616	CHONGQING MACHI	0.000%	99.779%
9617	TONG-TAI MACHIN	0.000%	99.779%
9618	INNER MONGOLIA	0.000%	99.779%
9619	MANGALORE REF &	0.000%	99.779%
9620	WEIKENGIndustr	0.000%	99.780%
9621	TSURUMI MFG CO	0.000%	99.780%
9622	FOLLI FOLLIE GP	0.000%	99.780%
9623	WOONGJIN THINKB	0.000%	99.781%
9624	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.781%
9625	SECTRA AB - B S	0.000%	99.781%
9626	MAHINDRA CIE AU	0.000%	99.782%
9627	INDUSTRIA REIT	0.000%	99.782%
9628	MONGOLIAN MININ	0.000%	99.782%
9629	MARUFUJI SHEET	0.000%	99.782%
9630	NLC INDIA	0.000%	99.783%
9631	SPROTT RESOURCE	0.000%	99.783%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	SANSEI YUSOKI C	0.000%	99.783%
9633	RYOYO ELECTRO C	0.000%	99.784%
9634	TAKASAGO THML E	0.000%	99.784%
9635	KSL HLDGS BERHA	0.000%	99.784%
9636	KOREA ALCOHOL I	0.000%	99.785%
9637	WORLDLINE	0.000%	99.785%
9638	MODETOUR NETWOR	0.000%	99.785%
9639	AMVIG HOLDINGS	0.000%	99.785%
9640	KOBE BUSSAN CO	0.000%	99.786%
9641	ACCOR	0.000%	99.786%
9642	SRG TAKAMI	0.000%	99.786%
9643	UBM DEVELOPMENT	0.000%	99.787%
9644	INDS BACHOCO SA	0.000%	99.787%
9645	CLEAR MEDIA	0.000%	99.787%
9646	PORTOBELLO SA	0.000%	99.788%
9647	COFFEE DAY ENTE	0.000%	99.788%
9648	JUKEN SANGYO CO	0.000%	99.788%
9649	YASHILI INTL HL	0.000%	99.788%
9650	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.789%
9651	LEADCORP (THE)	0.000%	99.789%
9652	TAKARA SHUZO CO	0.000%	99.789%
9653	RAFFLES EDUCATI	0.000%	99.790%
9654	TIPTREE INC COMMON STOCK USD.001	0.000%	99.790%
9655	AXTEL SAB DE CV	0.000%	99.790%
9656	TEIKOKU SEN-I C	0.000%	99.791%
9657	KODACO	0.000%	99.791%
9658	WOONGJIN HOLDIN	0.000%	99.791%
9659	SHOFU INC	0.000%	99.791%
9660	YUANSHENGTAI DA	0.000%	99.792%
9661	GOOD-YEAR	0.000%	99.792%
9662	IHQ INC	0.000%	99.792%
9663	SINTEX INDUSTRI	0.000%	99.793%
9664	INABA SEISAKUSH	0.000%	99.793%
9665	REJECT SHOP LTD	0.000%	99.793%
9666	FAR EAST ORCH	0.000%	99.793%
9667	KONAKA CO LTD	0.000%	99.794%
9668	HAP SENG PLANTA	0.000%	99.794%
9669	DONGWHA PHARM.C	0.000%	99.794%
9670	ITALIAN-THAI DE	0.000%	99.795%
9671	EVEREST TEXTILE	0.000%	99.795%
9672	SHINKO SHOJI CO	0.000%	99.795%
9673	ENERGIEDIENST H	0.000%	99.796%
9674	PRIMA INDUSTRIE	0.000%	99.796%
9675	IEI INTEGRATION	0.000%	99.796%
9676	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.796%
9677	BW PLANTATION	0.000%	99.797%
9678	HARMONICARE MED	0.000%	99.797%
9679	GRUPO SANDBORNS	0.000%	99.797%
9680	VAN DE VELDE	0.000%	99.798%
9681	ALARKO HOLDINGS	0.000%	99.798%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	ELITEGROUP COMP	0.000%	99.798%
9683	CHUNGHWA PICTUR	0.000%	99.798%
9684	RASSINI SAB DE	0.000%	99.799%
9685	CENTURION C	0.000%	99.799%
9686	HOME INVEST BEL	0.000%	99.799%
9687	CHUGAI RO CO LT	0.000%	99.800%
9688	TTW PUBLIC COMP	0.000%	99.800%
9689	SUNGSHIN CEMENT	0.000%	99.800%
9690	HOSIDEN CORP	0.000%	99.800%
9691	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.801%
9692	SARAWAK OIL PAL	0.000%	99.801%
9693	YAMATO CORPORAT	0.000%	99.801%
9694	FUSO PHARM	0.000%	99.802%
9695	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.802%
9696	CHINA VAST INDU	0.000%	99.802%
9697	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.802%
9698	SUMMIT ASCENT H	0.000%	99.803%
9699	WESTPORTS HOLDI	0.000%	99.803%
9700	AGUNG PODOMORO	0.000%	99.803%
9701	COLLECTION HOUS	0.000%	99.804%
9702	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.804%
9703	WELSPUN GUJARAT	0.000%	99.804%
9704	GRUPPO MUTUIONL	0.000%	99.805%
9705	DAE-IL CORP	0.000%	99.805%
9706	TECHNO ELECTRIC	0.000%	99.805%
9707	LONDON&PACIFIC	0.000%	99.805%
9708	TOKYO ENERGY&SY	0.000%	99.806%
9709	NAVA BHARAT VEN	0.000%	99.806%
9710	LINGKARAN TRANS	0.000%	99.806%
9711	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.807%
9712	ZONGTAI REAL ES	0.000%	99.807%
9713	MIWON SC	0.000%	99.807%
9714	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.807%
9715	NISSIN FOOD HOL	0.000%	99.808%
9716	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.808%
9717	JAPFA LTD	0.000%	99.808%
9718	DAITO BANK	0.000%	99.809%
9719	TEGEL GROUP	0.000%	99.809%
9720	WEST HOLDINGS C	0.000%	99.809%
9721	ZENITRON CORP	0.000%	99.809%
9722	HINDUSTAN CONST	0.000%	99.810%
9723	HILAN LTD	0.000%	99.810%
9724	HIGHLIGHT COMMU	0.000%	99.810%
9725	KORADIOR HOLDIN	0.000%	99.810%
9726	NOZAWA CORP	0.000%	99.811%
9727	DONGYANG GANGCH	0.000%	99.811%
9728	SEVEN GROUP HLD	0.000%	99.811%
9729	VECTOR	0.000%	99.812%
9730	CAC CORPORATION	0.000%	99.812%
9731	OCEAN PLASTICS	0.000%	99.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	NUSANTARA INFRA	0.000%	99.812%
9733	MEGA 1ST CORP B	0.000%	99.813%
9734	WALLENSTAM AB	0.000%	99.813%
9735	SPORTON INTERNA	0.000%	99.813%
9736	TAMA HOME CO LT	0.000%	99.814%
9737	ASPO OYJ	0.000%	99.814%
9738	NORDJYSKE BANK	0.000%	99.814%
9739	LOVISA HOLDINGS	0.000%	99.814%
9740	ALL RING	0.000%	99.815%
9741	SAMYUNG TRA	0.000%	99.815%
9742	KG CHEMICAL COR	0.000%	99.815%
9743	TOHOKU TELECOM	0.000%	99.816%
9744	MCCARTHY & STON	0.000%	99.816%
9745	ACAL	0.000%	99.816%
9746	FLOW TRADERS	0.000%	99.816%
9747	GRINDWELL	0.000%	99.817%
9748	D&L INDUSTRIES	0.000%	99.817%
9749	TA YA ELEC WIR&	0.000%	99.817%
9750	CHUN YUAN STEEL	0.000%	99.818%
9751	S&T HOLDINGS CO	0.000%	99.818%
9752	SHAPIR ENGINEER	0.000%	99.818%
9753	STALPRODUKT SA	0.000%	99.818%
9754	CHURCHILL DOWNS INC COMMON STOCK	0.000%	99.819%
9755	KOREA DISTRICT	0.000%	99.819%
9756	DATA#3 LTD	0.000%	99.819%
9757	GAYATRI PROJECT	0.000%	99.819%
9758	GL LTD	0.000%	99.820%
9759	DAISYO CORP	0.000%	99.820%
9760	E TEC E&C LTD	0.000%	99.820%
9761	MK RESTAURANT G	0.000%	99.821%
9762	CENT PLYBRD	0.000%	99.821%
9763	YAMAYA CO	0.000%	99.821%
9764	AROTECH CORP COMMON STOCK USD.01	0.000%	99.821%
9765	TIME TECHNO	0.000%	99.822%
9766	ICHIBANYA CO LT	0.000%	99.822%
9767	SHANGHAI PRIME	0.000%	99.822%
9768	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.823%
9769	ARGO GRAPHICS I	0.000%	99.823%
9770	TDC SOFTWARE EN	0.000%	99.823%
9771	INUI GLOBAL LOG	0.000%	99.823%
9772	NICKEL ASIA COR	0.000%	99.824%
9773	HUVIS CORP	0.000%	99.824%
9774	MERIDA INDUSTRY	0.000%	99.824%
9775	CICOR TECHNOLOG	0.000%	99.824%
9776	TERAOKA SEISAKU	0.000%	99.825%
9777	GUANGDONG LAND	0.000%	99.825%
9778	YAMAMURA GLASS	0.000%	99.825%
9779	PILIPINAS SHELL	0.000%	99.826%
9780	MONASH IVF GRP	0.000%	99.826%
9781	NIPPON CHEMIPHA	0.000%	99.826%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	WINCOR NIXDORF	0.000%	99.826%
9783	RECYLEX SA	0.000%	99.827%
9784	DO & CO AG	0.000%	99.827%
9785	GLACIER MEDIA I	0.000%	99.827%
9786	AP EAGERS LTD	0.000%	99.827%
9787	AINSWORTH GAME	0.000%	99.828%
9788	MOROZOFF LIMITE	0.000%	99.828%
9789	MAOYE INTL HOLD	0.000%	99.828%
9790	RHODES FOOD GRO	0.000%	99.829%
9791	SEOYEON CO	0.000%	99.829%
9792	S-CONNECT CO LT	0.000%	99.829%
9793	UNITED UTILITIE	0.000%	99.829%
9794	PICANOL	0.000%	99.830%
9795	LIPPO CHINA RES	0.000%	99.830%
9796	VRL LOGISTICS L	0.000%	99.830%
9797	GODFREY PHILLIP	0.000%	99.830%
9798	MARUKA MACHINER	0.000%	99.831%
9799	CITIC DAMENG HO	0.000%	99.831%
9800	NEDAP(NED APP)N	0.000%	99.831%
9801	EASTERN WATER R	0.000%	99.831%
9802	LUNG KEE(BERMUD	0.000%	99.832%
9803	KINGS TOWN CONS	0.000%	99.832%
9804	ANADOLU CAM	0.000%	99.832%
9805	VOCENTO	0.000%	99.833%
9806	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.833%
9807	KEYSTONE GL	0.000%	99.833%
9808	TAKIHYO CO LTD	0.000%	99.833%
9809	NOCIL LTD	0.000%	99.834%
9810	MELCO HOLDINGS	0.000%	99.834%
9811	XTREME DRILLING	0.000%	99.834%
9812	TAUNG GOLD INTE	0.000%	99.834%
9813	GRUPO LALA SAB	0.000%	99.835%
9814	SHINSEGAE ENGIN	0.000%	99.835%
9815	ANGLO-EASTN PLA	0.000%	99.835%
9816	J.B. CHEM	0.000%	99.836%
9817	SHENG YU STEEL	0.000%	99.836%
9818	TONLY ELECTRONI	0.000%	99.836%
9819	NIHON DEMPA KOG	0.000%	99.836%
9820	BOOM LOGISTICS	0.000%	99.837%
9821	MCPHERSONS LTD	0.000%	99.837%
9822	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.837%
9823	SEA HOLDINGS LT	0.000%	99.837%
9824	HONWORLD GROUP	0.000%	99.838%
9825	PYEONG HWA AUTO	0.000%	99.838%
9826	FUKOKU CO LTD	0.000%	99.838%
9827	THAICOM PUBLIC	0.000%	99.838%
9828	OUE COMMERCIAL	0.000%	99.839%
9829	SUHEUNG CAPSULE	0.000%	99.839%
9830	CHINESE MARITIM	0.000%	99.839%
9831	MARUSAN SECUR	0.000%	99.840%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	JOBAN KOSAN CO	0.000%	99.840%
9833	DAEKYO	0.000%	99.840%
9834	SUBARU ENTERPRI	0.000%	99.840%
9835	CJ HELLOVISION	0.000%	99.841%
9836	ZUKEN INC	0.000%	99.841%
9837	TUNAS BARU LAMP	0.000%	99.841%
9838	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.841%
9839	BRAVIDA HOLDING	0.000%	99.842%
9840	OSTASIATISKE KO	0.000%	99.842%
9841	MLP AG	0.000%	99.842%
9842	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.000%	99.842%
9843	AXWAY SOFTWARE	0.000%	99.843%
9844	MATSUDA SANGYO	0.000%	99.843%
9845	NET INSIGHT	0.000%	99.843%
9846	ADAIRS LTD	0.000%	99.843%
9847	CIA ENERGET CEA	0.000%	99.844%
9848	PROTO CORP	0.000%	99.844%
9849	T COOK IND	0.000%	99.844%
9850	OHB SE	0.000%	99.844%
9851	N.W BIO	0.000%	99.845%
9852	HODOGAYA CHEMIC	0.000%	99.845%
9853	STAR MEDIA GROU	0.000%	99.845%
9854	EXFO INC	0.000%	99.846%
9855	INDOFOOD AGRI R	0.000%	99.846%
9856	SFP DINING	0.000%	99.846%
9857	GFPT PCL	0.000%	99.846%
9858	TOKYO ELECTRON	0.000%	99.847%
9859	SIWARD CRYSTAL	0.000%	99.847%
9860	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.847%
9861	CHINA NEW TOWN	0.000%	99.847%
9862	MAHARASHTRA	0.000%	99.848%
9863	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.848%
9864	FIRST STEAMSHIP	0.000%	99.848%
9865	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.848%
9866	INTEGRATED RESE	0.000%	99.849%
9867	GCA SAVVIAN COR	0.000%	99.849%
9868	CROWN CONFECTIO	0.000%	99.849%
9869	HONGKONG CHINES	0.000%	99.849%
9870	SATORI ELECTRIC	0.000%	99.850%
9871	TAIDOC TECHNOLO	0.000%	99.850%
9872	GILAT SATELLITE	0.000%	99.850%
9873	PLAYMATES HOLDI	0.000%	99.850%
9874	SANKO GOSEI LTD	0.000%	99.851%
9875	PACIFIC CENTURY	0.000%	99.851%
9876	SAN MIGUEL PURE	0.000%	99.851%
9877	SHIRE PLC ADR	0.000%	99.851%
9878	SH LA CHAP	0.000%	99.852%
9879	JSL SA	0.000%	99.852%
9880	TAMURA TAIKO HL	0.000%	99.852%
9881	HAITAI CONFECTI	0.000%	99.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	NIHON PLAST CO	0.000%	99.853%
9883	FSP TECHNOLOGY	0.000%	99.853%
9884	SEOHAN CO LTD	0.000%	99.853%
9885	CAYMAN ENGLE Y I	0.000%	99.853%
9886	DA-CIN CONSTRUC	0.000%	99.854%
9887	LANDS END INC COMMON STOCK USD.01	0.000%	99.854%
9888	YUKEN KOGYO	0.000%	99.854%
9889	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.854%
9890	SAM JIN PHARM	0.000%	99.855%
9891	SURYA SEMESTA I	0.000%	99.855%
9892	MIX TELEMATICS	0.000%	99.855%
9893	TOSHO CO LTD	0.000%	99.855%
9894	CCL PRODUCTS (I	0.000%	99.856%
9895	ROYAL BAFOKENG	0.000%	99.856%
9896	DONG AH TIRE&RU	0.000%	99.856%
9897	FURYU CORP	0.000%	99.856%
9898	MAX INDIA LTD/N	0.000%	99.857%
9899	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.857%
9900	GADANG HOLDINGS	0.000%	99.857%
9901	JAPAN FOUNDTN E	0.000%	99.857%
9902	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.858%
9903	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.858%
9904	GRUPO HSF	0.000%	99.858%
9905	INTER PARFUMS	0.000%	99.858%
9906	NITTA GELATIN I	0.000%	99.859%
9907	SHINSEGAE INTER	0.000%	99.859%
9908	GRANGE RESOURCE	0.000%	99.859%
9909	VIOHALCO SA	0.000%	99.859%
9910	BANGKOK AVIAT F	0.000%	99.860%
9911	PARKER CORP	0.000%	99.860%
9912	PSI AG GESELL F	0.000%	99.860%
9913	DAIICHI KENSETS	0.000%	99.860%
9914	PAN-PACIFIC	0.000%	99.861%
9915	KOJIMA	0.000%	99.861%
9916	HAINAN MEILAN A	0.000%	99.861%
9917	KINGMAKER FOOTW	0.000%	99.861%
9918	MAZOR ROBOTICS	0.000%	99.862%
9919	CHINA ENERGINE	0.000%	99.862%
9920	KAGA ELECTRONIC	0.000%	99.862%
9921	BSM TECHNOLOGIE	0.000%	99.862%
9922	CARILLION	0.000%	99.863%
9923	WHA CORP PCL	0.000%	99.863%
9924	TA-I TECHNOLOGY	0.000%	99.863%
9925	ZIGNAGO VETRO S	0.000%	99.863%
9926	TIGA PILAR SEJA	0.000%	99.864%
9927	AMIYAKI TEI CO	0.000%	99.864%
9928	NITTO FC CO	0.000%	99.864%
9929	SEIKA CORP	0.000%	99.864%
9930	JK CEMENTS LTD	0.000%	99.865%
9931	SECOM JOSHINETS	0.000%	99.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.865%
9933	INOX LEISURE LT	0.000%	99.865%
9934	AMBASSADOR HOTE	0.000%	99.866%
9935	BEIJING JINGNEN	0.000%	99.866%
9936	NICHIEI CO	0.000%	99.866%
9937	STADIO HOLDINGS	0.000%	99.866%
9938	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.867%
9939	SUMINOE TEXTILE	0.000%	99.867%
9940	COPEL PARANA EN	0.000%	99.867%
9941	SAKAI OVEX CO L	0.000%	99.867%
9942	PYI CORPORATION	0.000%	99.868%
9943	ASUNARO AOKI CO	0.000%	99.868%
9944	BRASILAGRO	0.000%	99.868%
9945	VP PLC	0.000%	99.868%
9946	PTG ENERGY PCL	0.000%	99.869%
9947	NEXTURN	0.000%	99.869%
9948	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.869%
9949	SINO GAS & ENER	0.000%	99.869%
9950	MOTONIC CORP	0.000%	99.870%
9951	COOKPAD INC	0.000%	99.870%
9952	MICRONICS JAPAN	0.000%	99.870%
9953	MEISEI INDUSTRI	0.000%	99.870%
9954	VICTORIA PARK A	0.000%	99.870%
9955	WESTPORT INNOVA	0.000%	99.871%
9956	MUGEN ESTATE CO	0.000%	99.871%
9957	SRI SPORTS LIMI	0.000%	99.871%
9958	MITSUBISHI RESE	0.000%	99.871%
9959	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.872%
9960	SINGHA ESTATE P	0.000%	99.872%
9961	TAKACHIHO ELECT	0.000%	99.872%
9962	ELLAKTOR SA	0.000%	99.872%
9963	HANSAE YES24 HO	0.000%	99.873%
9964	FUTURE SYSTEMS	0.000%	99.873%
9965	HANKOOK SHELL O	0.000%	99.873%
9966	OKK CORP	0.000%	99.873%
9967	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.874%
9968	NORDEX AG	0.000%	99.874%
9969	PREMIER MARKETI	0.000%	99.874%
9970	DAEDUCK GDS	0.000%	99.874%
9971	CYBEROPTICS CORP COMMON STOCK	0.000%	99.875%
9972	PLAYMATES TOYS	0.000%	99.875%
9973	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.875%
9974	KOMEHYO	0.000%	99.875%
9975	SRV GROUP OYJ	0.000%	99.876%
9976	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.876%
9977	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.876%
9978	YC CO LTD	0.000%	99.876%
9979	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.876%
9980	PRG-SCHULTZ INT	0.000%	99.877%
9981	LUBY'S INC.	0.000%	99.877%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	PARTNERS REAL E	0.000%	99.877%
9983	REGIONAL CONT L	0.000%	99.877%
9984	PACIFIC CURRENT	0.000%	99.878%
9985	ECKERT & ZIEGLE	0.000%	99.878%
9986	HYUNDAI ENGINEE	0.000%	99.878%
9987	ITFOR INC	0.000%	99.878%
9988	PLDT INC SPON ADR ADR	0.000%	99.879%
9989	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.879%
9990	BUND CENTER INV	0.000%	99.879%
9991	ENEVA SA	0.000%	99.879%
9992	YI JINN INDUSTR	0.000%	99.880%
9993	FOGO DE CHAO IN	0.000%	99.880%
9994	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.880%
9995	VANTAGE INTERNA	0.000%	99.880%
9996	WILMINGTON GROU	0.000%	99.880%
9997	SHUNFENG INTL C	0.000%	99.881%
9998	PFSWEB INC COMMON STOCK USD.001	0.000%	99.881%
9999	DYNASTY CERAMIC	0.000%	99.881%
10000	CHINA POWER CLE	0.000%	99.881%
10001	DHAMPUR SUGAR M	0.000%	99.882%
10002	CHC RESOURCES C	0.000%	99.882%
10003	SAN SHING FASTE	0.000%	99.882%
10004	AMS AG	0.000%	99.882%
10005	RATNAMANI METAL	0.000%	99.883%
10006	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.883%
10007	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.883%
10008	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.883%
10009	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.883%
10010	AFRICA ISRAEL P	0.000%	99.884%
10011	SHOBUNSHA PUB I	0.000%	99.884%
10012	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.884%
10013	KOBE ELECTRIC R	0.000%	99.884%
10014	KERUR HOLDINGS	0.000%	99.885%
10015	1ST SHANGHAI IN	0.000%	99.885%
10016	ADDLIFE AB	0.000%	99.885%
10017	BHAKTI INVESTAM	0.000%	99.885%
10018	INDOSAT TBK PT	0.000%	99.886%
10019	VON ROLL HOLDIN	0.000%	99.886%
10020	PIRAMAL ENTERPR	0.000%	99.886%
10021	ALROV PROPETIE	0.000%	99.886%
10022	ELANDERS AB	0.000%	99.886%
10023	VIVA INDUSTRIAL	0.000%	99.887%
10024	CATENA AB	0.000%	99.887%
10025	KOLON CORPORATI	0.000%	99.887%
10026	MUTOW CO LTD	0.000%	99.887%
10027	HANEDA ZENITH H	0.000%	99.888%
10028	CELLCOM ISRAEL	0.000%	99.888%
10029	YIZHENG CHEM FI	0.000%	99.888%
10030	DEL MONTE PACIF	0.000%	99.888%
10031	SUN KING POWER	0.000%	99.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	ID LOGISTICS GR	0.000%	99.889%
10033	LONG BON INTERN	0.000%	99.889%
10034	MAGNUM BERHAD	0.000%	99.889%
10035	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.889%
10036	NICE INFORMATIO	0.000%	99.890%
10037	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.890%
10038	HARADA IND	0.000%	99.890%
10039	MITRA	0.000%	99.890%
10040	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.891%
10041	MIGROS TICARET	0.000%	99.891%
10042	ESCALADE INC COMMON STOCK	0.000%	99.891%
10043	GHCL LTD	0.000%	99.891%
10044	SANDOWN CAPITAL	0.000%	99.891%
10045	CEGEDIM	0.000%	99.892%
10046	GOLDPAC GROUP L	0.000%	99.892%
10047	ITOCHU SHOKUHIN	0.000%	99.892%
10048	ISENTIA GROUP L	0.000%	99.892%
10049	GLOBAL BRANDS M	0.000%	99.893%
10050	TONGYANG CEMENT	0.000%	99.893%
10051	TIVOLI A/S	0.000%	99.893%
10052	JAPAN OIL TRANS	0.000%	99.893%
10053	CARLIT HOLDINGS	0.000%	99.894%
10054	MOTHERCARE	0.000%	99.894%
10055	SINMAG BAKERY M	0.000%	99.894%
10056	MACNICA FUJI EL	0.000%	99.894%
10057	YONGNAM HOLDING	0.000%	99.894%
10058	FNM SPA	0.000%	99.895%
10059	FIBRA SHOP PORT	0.000%	99.895%
10060	NISSEI PLSTIC I	0.000%	99.895%
10061	TOKYO RAKUTENCH	0.000%	99.895%
10062	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.896%
10063	ASIA FINANCIAL	0.000%	99.896%
10064	LINEDATA SERVIC	0.000%	99.896%
10065	ATENOR	0.000%	99.896%
10066	INTEGRAL DIAGNO	0.000%	99.896%
10067	SERVICE STREAM	0.000%	99.897%
10068	SVI PCL-FOREIGN	0.000%	99.897%
10069	VECIMA NETWORKS	0.000%	99.897%
10070	TOUNG LOONG TEX	0.000%	99.897%
10071	ENDUR TECH	0.000%	99.898%
10072	CESC	0.000%	99.898%
10073	SANKI ENGINEERI	0.000%	99.898%
10074	HARUM ENERGY TB	0.000%	99.898%
10075	CHIYODA INTEGRE	0.000%	99.898%
10076	KINGSGATE CONSD	0.000%	99.899%
10077	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.899%
10078	HKSCAN OYJ	0.000%	99.899%
10079	CYBERPOWER SYST	0.000%	99.899%
10080	NESCO LTD	0.000%	99.899%
10081	PARIS MIKI INC	0.000%	99.900%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	LARSEN & TOUBRO	0.000%	99.900%
10083	SPRINGS GLOBAL	0.000%	99.900%
10084	BCO DESIO E BRI	0.000%	99.900%
10085	TECHNOTRANS AG	0.000%	99.901%
10086	AKSIGORTA AS	0.000%	99.901%
10087	GEO ENERGY RESO	0.000%	99.901%
10088	SYNGENE INTERNA	0.000%	99.901%
10089	ESSEL PROP	0.000%	99.901%
10090	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.902%
10091	AGRO-KANESHO CO	0.000%	99.902%
10092	CPMC HLDGS LTD	0.000%	99.902%
10093	KUNG SING ENGIN	0.000%	99.902%
10094	TOTTORI BANK	0.000%	99.902%
10095	BLACK BOX CORP	0.000%	99.903%
10096	FUJI CORP/MIYAG	0.000%	99.903%
10097	NIKKO CO	0.000%	99.903%
10098	TECHNO RYOWA LT	0.000%	99.903%
10099	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.904%
10100	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.904%
10101	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.904%
10102	KECK SENG(MAL)B	0.000%	99.904%
10103	HIAG IMMOBILIEN	0.000%	99.904%
10104	BOMBAY RAYON FA	0.000%	99.905%
10105	SHAN-LOONG	0.000%	99.905%
10106	MAX'S GROUP INC	0.000%	99.905%
10107	BEADELL RESOURC	0.000%	99.905%
10108	FILA SPA	0.000%	99.905%
10109	UNIVERSAL ENTER	0.000%	99.906%
10110	INVICTA HOLDING	0.000%	99.906%
10111	BasicNet S.p.A.	0.000%	99.906%
10112	VITRO SA	0.000%	99.906%
10113	AKCANSА CIMENTO	0.000%	99.907%
10114	KYORITSU PRINTI	0.000%	99.907%
10115	KONOSHIMA CHEMI	0.000%	99.907%
10116	WAREHOUSE GROUP	0.000%	99.907%
10117	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.907%
10118	MAHARASHTRA SEA	0.000%	99.908%
10119	BIG SHOPPING CE	0.000%	99.908%
10120	SUMITOMO PRECIS	0.000%	99.908%
10121	SNT CORP	0.000%	99.908%
10122	REGENT PACIFIC	0.000%	99.908%
10123	ABBOTT INDIA LT	0.000%	99.909%
10124	ITAB SHOP CONCE	0.000%	99.909%
10125	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.909%
10126	KEIYU CO., LTD	0.000%	99.909%
10127	CHINA MANMADE F	0.000%	99.909%
10128	KNR CONSTRUCTIO	0.000%	99.910%
10129	KYERYONG CONST	0.000%	99.910%
10130	TAKAMATSU CONS	0.000%	99.910%
10131	SKF INDIA LTD	0.000%	99.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	BASIC-FIT NV	0.000%	99.910%
10133	SCOPE METALS GR	0.000%	99.911%
10134	GYM GROUP PLC/T	0.000%	99.911%
10135	SEMCON AB	0.000%	99.911%
10136	BOER POWER HOLD	0.000%	99.911%
10137	ECO'S CO LTD/JA	0.000%	99.912%
10138	BSL CORPORATION	0.000%	99.912%
10139	BRAEMAR SHIPPIN	0.000%	99.912%
10140	EUSKALTEL SA	0.000%	99.912%
10141	ROSTELECOM OJSC	0.000%	99.912%
10142	BEIJINGWEST IND	0.000%	99.913%
10143	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.913%
10144	CLARK INC COMMO	0.000%	99.913%
10145	KEYANG ELEC	0.000%	99.913%
10146	MIMASU SEMICON	0.000%	99.913%
10147	CHINOOK ENERGY	0.000%	99.914%
10148	TECHNOGYM SPA	0.000%	99.914%
10149	WATAHAN & CO LT	0.000%	99.914%
10150	CRUCIALTEC CO L	0.000%	99.914%
10151	HALCYON AGRI CO	0.000%	99.914%
10152	INDUSTRIAL BLDG	0.000%	99.915%
10153	FIRST JUKEN CO	0.000%	99.915%
10154	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.915%
10155	MEITO SANGYO CO	0.000%	99.915%
10156	ALLCARGO	0.000%	99.915%
10157	PINE CLIFF ENER	0.000%	99.916%
10158	KUMHO INV BANK	0.000%	99.916%
10159	OROCOBRE LTD	0.000%	99.916%
10160	LOW & BONAR PLC	0.000%	99.916%
10161	WONDERFUL SKY F	0.000%	99.916%
10162	MORTGAGE CHOICE	0.000%	99.917%
10163	ASESOR DE ACTIV	0.000%	99.917%
10164	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.917%
10165	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.917%
10166	THORN GROUP LTD	0.000%	99.917%
10167	GEM DIAMONDS	0.000%	99.918%
10168	CAVOTEC SA	0.000%	99.918%
10169	INDO COUNT INDU	0.000%	99.918%
10170	ENERGY EQUITY C	0.000%	99.918%
10171	LIU CHONG HING	0.000%	99.918%
10172	DONG A ELTEK CO	0.000%	99.919%
10173	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.919%
10174	ALLIED ELECTRON	0.000%	99.919%
10175	GLOBAL LIGHTING	0.000%	99.919%
10176	NAK SEALING	0.000%	99.919%
10177	UNION MEDICAL H	0.000%	99.920%
10178	INDUSTRI JAMU D	0.000%	99.920%
10179	RCR TOMLINSON L	0.000%	99.920%
10180	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.920%
10181	PAN BROTHERS TB	0.000%	99.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	AKIS GAYRIMENKU	0.000%	99.921%
10183	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.921%
10184	AWARE INC	0.000%	99.921%
10185	CITY TELECOM (H	0.000%	99.921%
10186	KYOWA LEATHER	0.000%	99.921%
10187	METRO KAJANG HL	0.000%	99.922%
10188	KOREA TECH BANK	0.000%	99.922%
10189	SUNLAND GROUP L	0.000%	99.922%
10190	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.922%
10191	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.922%
10192	HONG YI FIBER I	0.000%	99.923%
10193	IDP EDUCATION L	0.000%	99.923%
10194	PRIME FOCUS	0.000%	99.923%
10195	PROMOTORA DE IN	0.000%	99.923%
10196	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.923%
10197	GULF KEYSTONE P	0.000%	99.923%
10198	SAN FANG CHEMIC	0.000%	99.924%
10199	CHANGH ETH	0.000%	99.924%
10200	PC TEL INC COMMON STOCK USD.001	0.000%	99.924%
10201	FOOD EMPIRE HOL	0.000%	99.924%
10202	STRATEC BIOMEDI	0.000%	99.924%
10203	EMPEROR ENTERTA	0.000%	99.925%
10204	WEATHERNEWS INC	0.000%	99.925%
10205	LIPPO CIKARANG	0.000%	99.925%
10206	TREASURE ASA	0.000%	99.925%
10207	KEY TRONIC CORP COMMON STOCK	0.000%	99.925%
10208	DAEWON SANUP	0.000%	99.926%
10209	CARASSO MOTORS	0.000%	99.926%
10210	SUNTECK	0.000%	99.926%
10211	KYOWA HAKKO KIR	0.000%	99.926%
10212	ECHELON FINANCI	0.000%	99.926%
10213	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.927%
10214	SHIMOJIMA CO LT	0.000%	99.927%
10215	CARBORUNDUM	0.000%	99.927%
10216	DOUBLEDRAGON PR	0.000%	99.927%
10217	CENTER LABORATO	0.000%	99.927%
10218	MALAKOFF CORP B	0.000%	99.927%
10219	TORIGOE CO LTD	0.000%	99.928%
10220	BOUSTEAD PLANTA	0.000%	99.928%
10221	KORTEK CORPN	0.000%	99.928%
10222	ERM POWER LTD	0.000%	99.928%
10223	SOKEN CHEMICAL	0.000%	99.928%
10224	CAN DO CO LTD	0.000%	99.929%
10225	DAIDOH	0.000%	99.929%
10226	TOKYO TEKKO CO	0.000%	99.929%
10227	B2HOLDING ASA	0.000%	99.929%
10228	C.BANNER INTERN	0.000%	99.929%
10229	NIPPON DENWA SH	0.000%	99.930%
10230	QUINTIS LTD	0.000%	99.930%
10231	OUG HOLDING	0.000%	99.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	TYNTEK CORP	0.000%	99.930%
10233	LIFCO AB-B SHS	0.000%	99.930%
10234	FONAR CORP COMMON STOCK USD.0001	0.000%	99.930%
10235	GRANULES INDIA	0.000%	99.931%
10236	EMPERADOR INC	0.000%	99.931%
10237	KAPSCH TRAFFICC	0.000%	99.931%
10238	CHAMPION TECHNO	0.000%	99.931%
10239	PHIHONG TECHNOL	0.000%	99.931%
10240	NAKAYAMA STEEL	0.000%	99.932%
10241	SALUTICA	0.000%	99.932%
10242	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.932%
10243	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.932%
10244	MJ GLEESON PLC	0.000%	99.932%
10245	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.933%
10246	SEVERFIELD-ROWE	0.000%	99.933%
10247	TAIWAN PAPER&PU	0.000%	99.933%
10248	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.933%
10249	TOWN HEALTH INT	0.000%	99.933%
10250	CHINA HANKING H	0.000%	99.933%
10251	HONG LEONG ASIA	0.000%	99.934%
10252	JK PAPER	0.000%	99.934%
10253	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.934%
10254	GOLFZON CO LTD	0.000%	99.934%
10255	TAIHEIYO KOUHAT	0.000%	99.934%
10256	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.935%
10257	OVERSEAS CHINES	0.000%	99.935%
10258	YELP INC COMMON STOCK USD.000001	0.000%	99.935%
10259	SOLAR INDUS	0.000%	99.935%
10260	TOMATO BANK LTD	0.000%	99.935%
10261	EIH LTD	0.000%	99.935%
10262	BLUECOM	0.000%	99.936%
10263	SIMPLEX INFRAST	0.000%	99.936%
10264	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.936%
10265	POSFUL CORPORAT	0.000%	99.936%
10266	INFORMA PLC	0.000%	99.936%
10267	AUTECH	0.000%	99.937%
10268	CHEUK NANG HLDG	0.000%	99.937%
10269	NADEX CO LTD	0.000%	99.937%
10270	MC GROUP PUBLIC	0.000%	99.937%
10271	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.937%
10272	HALOWS CO LTD	0.000%	99.937%
10273	ZEALAND PHARMA	0.000%	99.938%
10274	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.938%
10275	BANCA SISTEMA S	0.000%	99.938%
10276	ALKANE RESOURCE	0.000%	99.938%
10277	NEPES CORPORATI	0.000%	99.938%
10278	SINCERE WATCH H	0.000%	99.939%
10279	YUGANG INTL	0.000%	99.939%
10280	SODA NIKKA CO	0.000%	99.939%
10281	FDC LTD/INDIA	0.000%	99.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	IMPEXMETAL	0.000%	99.939%
10283	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.939%
10284	SERVIZI ITALIA	0.000%	99.940%
10285	CMMB VISION HOL	0.000%	99.940%
10286	VAIBHAV GL	0.000%	99.940%
10287	MARCOPOLO SA	0.000%	99.940%
10288	IMPERIAL HOTEL	0.000%	99.940%
10289	STP & I PCL-FOR	0.000%	99.940%
10290	CODAN LTD	0.000%	99.941%
10291	APPROACH RESOUR	0.000%	99.941%
10292	HT MEDIA LTD	0.000%	99.941%
10293	INDIAN OVERSEAS	0.000%	99.941%
10294	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.941%
10295	KONDOTEC INC	0.000%	99.942%
10296	MIVTACH SHAMIR	0.000%	99.942%
10297	MANITOU	0.000%	99.942%
10298	SAMSE SA	0.000%	99.942%
10299	STEIN MART INC COMMON STOCK USD.01	0.000%	99.942%
10300	OCL INDIA LTD	0.000%	99.942%
10301	NICHIA STEEL WO	0.000%	99.943%
10302	POLYTEC ASSET H	0.000%	99.943%
10303	COLLECTOR AB	0.000%	99.943%
10304	BASWARE OYJ	0.000%	99.943%
10305	WISDOM HOLDINGS	0.000%	99.943%
10306	TOBU STORE CO L	0.000%	99.943%
10307	LBS BINA GROUP	0.000%	99.944%
10308	PROGRESS WERK A	0.000%	99.944%
10309	TWIN DISC INC COMMON STOCK	0.000%	99.944%
10310	TIANJIN DEVMT H	0.000%	99.944%
10311	GRUPO ARGOS SA	0.000%	99.944%
10312	CHINA FINANCIAL	0.000%	99.944%
10313	GATEWAY DISTRIP	0.000%	99.945%
10314	UNISYS CORP	0.000%	99.945%
10315	PIHLAJALINNA OY	0.000%	99.945%
10316	CROOZ INC	0.000%	99.945%
10317	DA MING INTERNA	0.000%	99.945%
10318	INGERSOLL	0.000%	99.946%
10319	TAO HEUNG HOLDI	0.000%	99.946%
10320	UNITY OPTO TECH	0.000%	99.946%
10321	GE T&D INDIA LT	0.000%	99.946%
10322	TAT HONG HOLDIN	0.000%	99.946%
10323	TAIWAN FIRE & M	0.000%	99.946%
10324	SAVEZONE IC	0.000%	99.947%
10325	PERENNIAL REAL	0.000%	99.947%
10326	HATHWAY CABLE	0.000%	99.947%
10327	SNAI SPA	0.000%	99.947%
10328	AMICA WRONKI	0.000%	99.947%
10329	TOKYO SANGY	0.000%	99.947%
10330	INTL PAPER	0.000%	99.948%
10331	TYCOONS GROUP E	0.000%	99.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	TRADELINK ELECT	0.000%	99.948%
10333	BURWILL HOLDING	0.000%	99.948%
10334	FUJISHOJI CO.LT	0.000%	99.948%
10335	INTER CARS SA	0.000%	99.948%
10336	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.949%
10337	PESTECH	0.000%	99.949%
10338	ABC ARBITRAGE	0.000%	99.949%
10339	ACNB CORP COMMON STOCK USD2.5	0.000%	99.949%
10340	MUNSUN CAPITAL	0.000%	99.949%
10341	YNH PROPERTY BH	0.000%	99.949%
10342	GREAVES COT	0.000%	99.950%
10343	CARPETRIGHT	0.000%	99.950%
10344	MIN AIK TECHNOL	0.000%	99.950%
10345	JINMAO INVESTME	0.000%	99.950%
10346	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.950%
10347	SUNDARAM	0.000%	99.950%
10348	ASTRAL POLY	0.000%	99.951%
10349	LIFENET INSURAN	0.000%	99.951%
10350	BIFFA PLC	0.000%	99.951%
10351	TWI PHARMACEUTI	0.000%	99.951%
10352	SHIHLIN ELEC &	0.000%	99.951%
10353	AES GENER SA	0.000%	99.951%
10354	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.952%
10355	AKZO NOBEL INDI	0.000%	99.952%
10356	MEDUSA MINING L	0.000%	99.952%
10357	BAJAJ CORP LTD	0.000%	99.952%
10358	DY CORP	0.000%	99.952%
10359	HORIZON SECURIT	0.000%	99.952%
10360	SANFORD LTD	0.000%	99.952%
10361	HANMI SEMICONDU	0.000%	99.953%
10362	PLATZER FASTIGH	0.000%	99.953%
10363	PACASMAYO	0.000%	99.953%
10364	VICTORY NEW MAT	0.000%	99.953%
10365	MAXITRANS INDS	0.000%	99.953%
10366	HOGG ROBINSON G	0.000%	99.953%
10367	LAKSHMI VILAS B	0.000%	99.954%
10368	UEM EDGENTA BHD	0.000%	99.954%
10369	KASEN INTERNATI	0.000%	99.954%
10370	INVESTIS HOLDIN	0.000%	99.954%
10371	BLUE SQUARE REA	0.000%	99.954%
10372	UTD PLANTATION	0.000%	99.954%
10373	CALEDONIA MININ	0.000%	99.955%
10374	TAIYEN BIOTECH	0.000%	99.955%
10375	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.955%
10376	INROM CONSTRUCT	0.000%	99.955%
10377	WEIQIAO TEXTILE	0.000%	99.955%
10378	MAHINDRA LIFESC	0.000%	99.955%
10379	JYOTHY LABORATO	0.000%	99.956%
10380	SILOAM INTERNAT	0.000%	99.956%
10381	NAVKAR CORP LTD	0.000%	99.956%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.956%
10383	STANDARD CHEMIC	0.000%	99.956%
10384	CGN MINING CO L	0.000%	99.956%
10385	COCO'S JAPAN CO	0.000%	99.956%
10386	TAINAN ENTERPRI	0.000%	99.957%
10387	CATHAY NO 1 REI	0.000%	99.957%
10388	TSEC CORP	0.000%	99.957%
10389	COMVITA LTD	0.000%	99.957%
10390	CASTINGS	0.000%	99.957%
10391	KANSAI SUPERMAR	0.000%	99.957%
10392	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.958%
10393	RESURS HOLDING	0.000%	99.958%
10394	S.A.S. DRAGON H	0.000%	99.958%
10395	FUTURE LIFESTYL	0.000%	99.958%
10396	CHILLED & FROZE	0.000%	99.958%
10397	KEIHANSHIN RL	0.000%	99.958%
10398	GFOOT CO LTD	0.000%	99.959%
10399	YAIZU SUISANKAG	0.000%	99.959%
10400	TRINITY LTD	0.000%	99.959%
10401	MYSTATE LTD	0.000%	99.959%
10402	PARAGON CAR	0.000%	99.959%
10403	ASAHI KOGYOSHA	0.000%	99.959%
10404	DUTY FREE INTER	0.000%	99.959%
10405	SSI GROUP INC	0.000%	99.960%
10406	INFOMEDIA	0.000%	99.960%
10407	KAORI HEAT TREA	0.000%	99.960%
10408	CK LIFE SCIENCE	0.000%	99.960%
10409	OTSUKA KAGU	0.000%	99.960%
10410	ZHUHAI HLDGS IN	0.000%	99.960%
10411	HANKUK PAPER MF	0.000%	99.960%
10412	SAFETY GODOWN C	0.000%	99.961%
10413	IBI GROUP INC.	0.000%	99.961%
10414	COUNTRYSIDE PRO	0.000%	99.961%
10415	KYUNGBANG LTD	0.000%	99.961%
10416	SHILPA MED	0.000%	99.961%
10417	PP PROPERTI TBK	0.000%	99.961%
10418	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.962%
10419	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.962%
10420	ZHONGYU GAS HOL	0.000%	99.962%
10421	SINO GRANDNESS	0.000%	99.962%
10422	KPX CHEMICAL	0.000%	99.962%
10423	LUCAS BOLS NV	0.000%	99.962%
10424	SIYARAM	0.000%	99.962%
10425	KISCO HOLDINGS	0.000%	99.963%
10426	VOLT INFO SCIEN	0.000%	99.963%
10427	RAMKRISHNA	0.000%	99.963%
10428	AEGIS LOGISTICS	0.000%	99.963%
10429	HUA ENG WIRE&CA	0.000%	99.963%
10430	ADVANCETEK ENTE	0.000%	99.963%
10431	NEMAK SAB DE CV	0.000%	99.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	PIPAVAV DEFENCE	0.000%	99.964%
10433	PARANAPANEMA SA	0.000%	99.964%
10434	HT&E LTD	0.000%	99.964%
10435	KINKI SHARYO CO	0.000%	99.964%
10436	FOM CONST Y CON	0.000%	99.964%
10437	CW GROUP HLDGS	0.000%	99.964%
10438	CHORUS LTD ADR ADR	0.000%	99.965%
10439	AGV PRODUCTS	0.000%	99.965%
10440	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.965%
10441	KANADEN CORP	0.000%	99.965%
10442	RTX TELECOM	0.000%	99.965%
10443	FORFARMERS NV	0.000%	99.965%
10444	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.965%
10445	TRIFAST PLC	0.000%	99.966%
10446	COCA-COLA ICECE	0.000%	99.966%
10447	ROLLS-ROYCE HOL	0.000%	99.966%
10448	KINTETSU DPT ST	0.000%	99.966%
10449	TA ANN HOLDINGS	0.000%	99.966%
10450	VINA CONCHA Y T	0.000%	99.966%
10451	TOHOKU BANK	0.000%	99.966%
10452	SINO THAI EN,FG	0.000%	99.967%
10453	PHILEX MINING C	0.000%	99.967%
10454	STRONG PETROCHE	0.000%	99.967%
10455	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.967%
10456	MACMAHON HOLDIN	0.000%	99.967%
10457	VBG GROUP AB	0.000%	99.967%
10458	GOOD RESOURCES	0.000%	99.967%
10459	MAGNI-TECH INDU	0.000%	99.967%
10460	CENTURY PACIFIC	0.000%	99.968%
10461	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.968%
10462	PETRA FOODS LTD	0.000%	99.968%
10463	MTLM	0.000%	99.968%
10464	NATURAL ALTERNT	0.000%	99.968%
10465	HENGDELI HOLDIN	0.000%	99.968%
10466	GUORUI PROPERTI	0.000%	99.968%
10467	NSL LTD	0.000%	99.969%
10468	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.969%
10469	VULCABRAS AZALE	0.000%	99.969%
10470	KMH	0.000%	99.969%
10471	HANA MICROELECT	0.000%	99.969%
10472	THERMAX LTD	0.000%	99.969%
10473	NNIT A/S	0.000%	99.969%
10474	SKANDINAVISKA E	0.000%	99.970%
10475	DIFFER GRP	0.000%	99.970%
10476	GRUPO GICSA SA	0.000%	99.970%
10477	HEIDELBERGCEMEN	0.000%	99.970%
10478	SELVAAG BOLIG A	0.000%	99.970%
10479	NORWEGIAN PROPE	0.000%	99.970%
10480	SELCUK ECZA DEP	0.000%	99.970%
10481	EZRA HOLDINGS	0.000%	99.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	NAGANO KEIKI CO	0.000%	99.971%
10483	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.971%
10484	CHOSUN REFRACTO	0.000%	99.971%
10485	BANYAN TREE HOL	0.000%	99.971%
10486	VICTORY CITY IN	0.000%	99.971%
10487	DAEWOO SHIPBUIL	0.000%	99.971%
10488	FULLER SMITH &	0.000%	99.971%
10489	SANGSIN BRAKE	0.000%	99.972%
10490	YOUYUAN INTERNA	0.000%	99.972%
10491	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.972%
10492	CHINA RUNDONG A	0.000%	99.972%
10493	KIMOTO CO LTD	0.000%	99.972%
10494	CARR'S GROUP PL	0.000%	99.972%
10495	CK SAN-ETSU	0.000%	99.972%
10496	AGORA	0.000%	99.972%
10497	PACIFIC ONLINE	0.000%	99.973%
10498	KRAKATAU STEEL	0.000%	99.973%
10499	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.973%
10500	NEC NETWK & SYS	0.000%	99.973%
10501	TOW CO LTD	0.000%	99.973%
10502	CLEANAWAY WASTE	0.000%	99.973%
10503	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.973%
10504	BILLABONG INTER	0.000%	99.973%
10505	WHIRLPOOL OF IN	0.000%	99.974%
10506	SWORD GROUP	0.000%	99.974%
10507	KOHSOKU CORP	0.000%	99.974%
10508	TOPPS TILES	0.000%	99.974%
10509	ASHTROM PROPERT	0.000%	99.974%
10510	HONG KONG FERRY	0.000%	99.974%
10511	PMP COMMUNICATI	0.000%	99.974%
10512	BEST BRIDAL INC	0.000%	99.975%
10513	JNBY DESIGN LTD	0.000%	99.975%
10514	NATURES SUNSHIN	0.000%	99.975%
10515	GWANGJU SHINSEG	0.000%	99.975%
10516	EASTERN MEDIA	0.000%	99.975%
10517	SANYO HOUSING N	0.000%	99.975%
10518	JBF INDUSTRIES	0.000%	99.975%
10519	GROUP FIVE	0.000%	99.975%
10520	TBK Co., Ltd.	0.000%	99.976%
10521	YAC CO LTD	0.000%	99.976%
10522	DONGBU SECURITI	0.000%	99.976%
10523	ENEA AB	0.000%	99.976%
10524	SITOIY GROUP HLD	0.000%	99.976%
10525	UNITED MICROELECTRON SP ADR ADR	0.000%	99.976%
10526	DRDGOLD LTD	0.000%	99.976%
10527	NEW YORK & CO I	0.000%	99.976%
10528	HWA SHIN CO	0.000%	99.977%
10529	LK TECH	0.000%	99.977%
10530	Tessi S.A.	0.000%	99.977%
10531	PHARMA MAR SA	0.000%	99.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	NEW TIMES ENERG	0.000%	99.977%
10533	YUNNAN WATER IN	0.000%	99.977%
10534	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.977%
10535	CONSTANTIN MEDI	0.000%	99.977%
10536	EUROTECH SPA	0.000%	99.977%
10537	MAUREL ET PROM	0.000%	99.978%
10538	RATTANINDIA	0.000%	99.978%
10539	ORIGIN ELECTRIC	0.000%	99.978%
10540	WMIH CORP COMMON STOCK USD.00001	0.000%	99.978%
10541	TURK TRKTOR VE	0.000%	99.978%
10542	NEPTUNE TECHNOL	0.000%	99.978%
10543	R.E.A. HOLDINGS	0.000%	99.978%
10544	LINK NET TBK PT	0.000%	99.978%
10545	MINEROS S.A.	0.000%	99.979%
10546	WIN HANVERKY HO	0.000%	99.979%
10547	NATIONAL AGRICU	0.000%	99.979%
10548	LEMMINKAINEN OY	0.000%	99.979%
10549	REALDOLMEN	0.000%	99.979%
10550	SEJONG INDUSTRI	0.000%	99.979%
10551	COOR SERVICE MA	0.000%	99.979%
10552	MAXVALU NISHINI	0.000%	99.979%
10553	MIDLAND REALTY	0.000%	99.979%
10554	RAI WAY SPA	0.000%	99.980%
10555	HIROSHIMA ELEC	0.000%	99.980%
10556	GLAXO SMITHKLIN	0.000%	99.980%
10557	D.B. CORP LIMIT	0.000%	99.980%
10558	OCEANA GROUP LT	0.000%	99.980%
10559	DICKSON CONCEPT	0.000%	99.980%
10560	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.980%
10561	ROS AGRO PLC GD	0.000%	99.980%
10562	CORP BANK	0.000%	99.981%
10563	T4F ENTRETENIMN	0.000%	99.981%
10564	K1 VENTURES LTD	0.000%	99.981%
10565	LOW KENG HUAT(S	0.000%	99.981%
10566	FREQUENCY ELEC	0.000%	99.981%
10567	SHIDAX CORP	0.000%	99.981%
10568	SALIM IVOMAS	0.000%	99.981%
10569	GRANDVISION BV	0.000%	99.981%
10570	DIALIGHT PLC	0.000%	99.981%
10571	HOSTELWORLD GRO	0.000%	99.982%
10572	BOOT(HENRY) & S	0.000%	99.982%
10573	DONG AH TIR	0.000%	99.982%
10574	TRIVENI TURBINE	0.000%	99.982%
10575	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.982%
10576	EQUITAL	0.000%	99.982%
10577	NVC LIGHTING HO	0.000%	99.982%
10578	GDI INTERGRATED	0.000%	99.982%
10579	BANK INTERNASIO	0.000%	99.982%
10580	PAVILION REAL E	0.000%	99.982%
10581	STREET CAPITAL	0.000%	99.983%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	ATHENS WATER SU	0.000%	99.983%
10583	GROUP LEASE PUB	0.000%	99.983%
10584	TSUI WAH HOLDIN	0.000%	99.983%
10585	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.983%
10586	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.983%
10587	LSL PROPERTY SE	0.000%	99.983%
10588	RIZAL COMML BAN	0.000%	99.983%
10589	MODUSLINK GLOBA	0.000%	99.983%
10590	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.984%
10591	HOKKAI CAN CO	0.000%	99.984%
10592	NEO-NEON HOLDIN	0.000%	99.984%
10593	TILT RENEWABLES	0.000%	99.984%
10594	WARTECK INVEST	0.000%	99.984%
10595	TAKASHIMA & CO	0.000%	99.984%
10596	HONEYWELL	0.000%	99.984%
10597	BANCO PAN SA	0.000%	99.984%
10598	CRISIL LTD	0.000%	99.984%
10599	COXON PRECISE I	0.000%	99.984%
10600	WING TAI PROPER	0.000%	99.985%
10601	KIAN JOO CAN FC	0.000%	99.985%
10602	IRC LIMITED	0.000%	99.985%
10603	TRAKCJA SA	0.000%	99.985%
10604	FAR EAST HOLDIN	0.000%	99.985%
10605	TOKYO THEATRES	0.000%	99.985%
10606	BIO PAPPEL SAB	0.000%	99.985%
10607	PLATINUM GROUP	0.000%	99.985%
10608	RECKON LTD	0.000%	99.985%
10609	VGI GLOBAL MEDI	0.000%	99.986%
10610	WEE HUR HOLDING	0.000%	99.986%
10611	WAH SEONG	0.000%	99.986%
10612	FLYBE GROUP PLC	0.000%	99.986%
10613	HAGOROMO FOODS	0.000%	99.986%
10614	VALNEVA SE	0.000%	99.986%
10615	ASIA SATELLITE	0.000%	99.986%
10616	CHC HEALTHCARE	0.000%	99.986%
10617	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.986%
10618	DYNAMIC ELECTRO	0.000%	99.986%
10619	LOGISTEC CORP C	0.000%	99.987%
10620	HSIN CHONG CONS	0.000%	99.987%
10621	GETIN HOLDING S	0.000%	99.987%
10622	MELBOURNE IT	0.000%	99.987%
10623	FUJISASH CO LTD	0.000%	99.987%
10624	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.987%
10625	OZFOREX GROUP L	0.000%	99.987%
10626	MIMAKI ENGINEER	0.000%	99.987%
10627	VOLUTION GROUP	0.000%	99.987%
10628	MARUYAMA MFG CO	0.000%	99.987%
10629	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.987%
10630	CERAGON NETWORK	0.000%	99.988%
10631	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	LIBERTY GOLD CO	0.000%	99.988%
10633	NEXUS AG	0.000%	99.988%
10634	PT INTERNATIONAL	0.000%	99.988%
10635	IPE GROUP LTD	0.000%	99.988%
10636	FAGRON	0.000%	99.988%
10637	S.T.CHEMICAL CO	0.000%	99.988%
10638	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.988%
10639	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.988%
10640	ISE CHEMICAL CO	0.000%	99.989%
10641	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.989%
10642	RXP SERVICES LT	0.000%	99.989%
10643	ALLGEIER SE	0.000%	99.989%
10644	NIPPON FILCON C	0.000%	99.989%
10645	TOTAL GABON	0.000%	99.989%
10646	KYOWA ELECTRONI	0.000%	99.989%
10647	ORIENTAL WATCH	0.000%	99.989%
10648	HAKUTO CO	0.000%	99.989%
10649	FIRSTSOURCE SOL	0.000%	99.989%
10650	SUPALAI PCL WTS	0.000%	99.989%
10651	TERNA ENERGY SA	0.000%	99.989%
10652	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.990%
10653	KAM HING INTERN	0.000%	99.990%
10654	FABRYKI MEBLI F	0.000%	99.990%
10655	AFFINE	0.000%	99.990%
10656	INTRALOT SA - I	0.000%	99.990%
10657	YIP'S CHEMICAL	0.000%	99.990%
10658	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.990%
10659	RANE H	0.000%	99.990%
10660	TAKE SOLUTN	0.000%	99.990%
10661	MIYOSHI OIL & F	0.000%	99.990%
10662	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.990%
10663	NISSEI INDUSTRI	0.000%	99.991%
10664	SALEM COMM CORP	0.000%	99.991%
10665	ERICSSON LM-A S	0.000%	99.991%
10666	BSQUARE CORP COMMON STOCK	0.000%	99.991%
10667	UTD MALACCA BER	0.000%	99.991%
10668	A&D CO LTD	0.000%	99.991%
10669	WORLD HOLDINGS	0.000%	99.991%
10670	AVENG	0.000%	99.991%
10671	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.991%
10672	TOTAL ACCESS CO	0.000%	99.991%
10673	FAES FARMA SA R	0.000%	99.991%
10674	AYGAZ	0.000%	99.991%
10675	EUROZ LTD	0.000%	99.992%
10676	MIGHTY RIVER PO	0.000%	99.992%
10677	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.992%
10678	ASHFORD INC COMMON STOCK USD.01	0.000%	99.992%
10679	SKYLINE CORP	0.000%	99.992%
10680	MEDIVIR	0.000%	99.992%
10681	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	EASTMAIN RES IN	0.000%	99.992%
10683	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.992%
10684	BGF RETAIL CO L	0.000%	99.992%
10685	MEDICAL SYSTEM	0.000%	99.992%
10686	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.992%
10687	DYAX CORPORATIO	0.000%	99.992%
10688	PROMOTORA Y OPE	0.000%	99.993%
10689	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.993%
10690	OOEDO ONSEN REI	0.000%	99.993%
10691	GUANGNAN(HLDGS)	0.000%	99.993%
10692	STARK TECHNOLOG	0.000%	99.993%
10693	CB INDUSTRIAL P	0.000%	99.993%
10694	SUNWAY CONSTRUC	0.000%	99.993%
10695	CROCODILE GARME	0.000%	99.993%
10696	GALLANT VENTURE	0.000%	99.993%
10697	FRAGRANCE GROUP	0.000%	99.993%
10698	SUGIH ENERGY TB	0.000%	99.993%
10699	TOWN CENTRE SEC	0.000%	99.993%
10700	SOCAM DEVELOPME	0.000%	99.993%
10701	KOSEI SECURITIE	0.000%	99.994%
10702	SIERRA METALS I	0.000%	99.994%
10703	HOKKAIDO GAS CO	0.000%	99.994%
10704	ASPEN GROUP	0.000%	99.994%
10705	INES CORPORATIO	0.000%	99.994%
10706	ROULARTA MEDIA	0.000%	99.994%
10707	MCKAY SECURITIE	0.000%	99.994%
10708	INTEVAC INC	0.000%	99.994%
10709	ANTALIS INTERNA	0.000%	99.994%
10710	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.994%
10711	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.994%
10712	DYNASTY FINE WI	0.000%	99.994%
10713	LAURA ASHLEY HO	0.000%	99.994%
10714	HUAJUN HOLDINGS	0.000%	99.994%
10715	NAGARJUNA FERTI	0.000%	99.994%
10716	GLORIOUS SUN EN	0.000%	99.995%
10717	ASANTE INC	0.000%	99.995%
10718	HANISON CONSTRU	0.000%	99.995%
10719	CONSTRUCTORA CO	0.000%	99.995%
10720	SUNWAY BHD WTS	0.000%	99.995%
10721	GLOBAL MEDICAL REIT INC REIT	0.000%	99.995%
10722	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.995%
10723	PEARL ORIENTAL	0.000%	99.995%
10724	TSH RESOURCES B	0.000%	99.995%
10725	OLYMPIC CORP	0.000%	99.995%
10726	5PAISA CAPITAL	0.000%	99.995%
10727	ABTERRA LTD	0.000%	99.995%
10728	BOLU CIMENTO SA	0.000%	99.995%
10729	CHINA LOTSYNERG	0.000%	99.995%
10730	MEDCO ENERGI IN	0.000%	99.995%
10731	SILVER BASE GRO	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	ELEC DE STRASBO	0.000%	99.996%
10733	FOUNTAIN SET HL	0.000%	99.996%
10734	PRIME MEDIA GRO	0.000%	99.996%
10735	PETRUS RESOURCE	0.000%	99.996%
10736	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.996%
10737	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.996%
10738	CHINA PROPRTIE	0.000%	99.996%
10739	NIHON TRIM CO	0.000%	99.996%
10740	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.996%
10741	V1 GROUP LTD	0.000%	99.996%
10742	AMREP CORP COMMON STOCK USD.1	0.000%	99.996%
10743	ADDNODE GROUP A	0.000%	99.996%
10744	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.996%
10745	BOUSTEAD PROJEC	0.000%	99.996%
10746	ANXIN-CHINA HOL	0.000%	99.996%
10747	MEGASTUDY CO LT	0.000%	99.996%
10748	ABAN OFFSHORE	0.000%	99.996%
10749	AUSWIDE BANK LT	0.000%	99.997%
10750	K.P.R. MILL	0.000%	99.997%
10751	ZEDGE INC CL B COMMON STOCK	0.000%	99.997%
10752	QAD INC B COMMON STOCK USD.001	0.000%	99.997%
10753	PFENEX INC COMMON STOCK USD.001	0.000%	99.997%
10754	ONO SOKKI CO	0.000%	99.997%
10755	ALANDSBANKEN	0.000%	99.997%
10756	NICE SPA	0.000%	99.997%
10757	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.997%
10758	HITE HOLDINGS C	0.000%	99.997%
10759	US AUTO PARTS N	0.000%	99.997%
10760	TOWER LTD	0.000%	99.997%
10761	FORTRESS PAPER	0.000%	99.997%
10762	HIPAY GROUP SA	0.000%	99.997%
10763	MIN XIN HLDGS	0.000%	99.997%
10764	OVER FIFTY GP L	0.000%	99.997%
10765	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.997%
10766	CHINA RARE EART	0.000%	99.997%
10767	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.997%
10768	XERIUM TECHNOLO	0.000%	99.997%
10769	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10770	BGR ENERGY SYST	0.000%	99.998%
10771	DELTICOM AG	0.000%	99.998%
10772	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.998%
10773	CHINA FIBER OPT	0.000%	99.998%
10774	TRUBA ALAM MANU	0.000%	99.998%
10775	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.998%
10776	FERRATUM OYJ	0.000%	99.998%
10777	GAFISA SA RTS E	0.000%	99.998%
10778	I-CABLE COMMUNI	0.000%	99.998%
10779	STEEL & TUBE HL	0.000%	99.998%
10780	NRJ GROUP	0.000%	99.998%
10781	KONG SUN HLDGS	0.000%	99.998%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	SALMAT LTD	0.000%	99.998%
10783	ECOSYNTHETIX IN	0.000%	99.998%
10784	ARCELORMITTAL S	0.000%	99.998%
10785	BLOOMSBURY PUBL	0.000%	99.998%
10786	IGUATEMI EMP SH	0.000%	99.998%
10787	BROCKMAN MINING	0.000%	99.998%
10788	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.998%
10789	TELEGRAAF MEDIA	0.000%	99.998%
10790	MALAYSIAN RESOU	0.000%	99.998%
10791	LOTTE CONFECT	0.000%	99.998%
10792	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.998%
10793	BRILLIANT CIRCL	0.000%	99.999%
10794	ENERGY ABSOLUTE	0.000%	99.999%
10795	YEO HIAP SENG	0.000%	99.999%
10796	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.999%
10797	PARADISE ENTERT	0.000%	99.999%
10798	QUNXING PAPER H	0.000%	99.999%
10799	CHINA DAYE NON-	0.000%	99.999%
10800	AEGON NV	0.000%	99.999%
10801	COOLPAD GROUP L	0.000%	99.999%
10802	LUKS GROUP (VH)	0.000%	99.999%
10803	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.999%
10804	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10805	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.999%
10806	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.999%
10807	BE GROUP AB	0.000%	99.999%
10808	PERPETUAL ENERG	0.000%	99.999%
10809	QUMU CORP COMMON STOCK USD.01	0.000%	99.999%
10810	JINDAL POLY FIL	0.000%	99.999%
10811	JAKARTA INTL HT	0.000%	99.999%
10812	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.999%
10813	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.999%
10814	TAKACHIHO KOHEK	0.000%	99.999%
10815	PROSAFE ASA	0.000%	99.999%
10816	CARINDALE PROPE	0.000%	99.999%
10817	DAN FORM HOLDIN	0.000%	99.999%
10818	CHARGEURS SA	0.000%	99.999%
10819	CHINA DYNAMICS	0.000%	99.999%
10820	POLARIS SOFTWARE	0.000%	99.999%
10821	ARRIUM LTD	0.000%	99.999%
10822	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
10823	PALADIN ENERGY	0.000%	99.999%
10824	TCL MULTIMEDIA	0.000%	99.999%
10825	13 HOLDINGS LTD	0.000%	99.999%
10826	MAX VENTURES &	0.000%	99.999%
10827	TEEKAY TANKERS	0.000%	99.999%
10828	CASETEK HOLDING	0.000%	99.999%
10829	TUNAS RIDEAN	0.000%	100.000%
10830	LYDIAN INTERNAT	0.000%	100.000%
10831	SINAR MAS MULTI	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	ARALEZ PHARMACE	0.000%	100.000%
10833	YANCHANG PETROL	0.000%	100.000%
10834	WATPAC LIMITED	0.000%	100.000%
10835	BOLLORE SA	0.000%	100.000%
10836	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.000%
10837	LEE & MAN CHEMI	0.000%	100.000%
10838	MINGFA GROUP	0.000%	100.000%
10839	PACIFIC ANDES I	0.000%	100.000%
10840	SOCIETE MANUTAN	0.000%	100.000%
10841	CRUCIALTEC CO L	0.000%	100.000%
10842	SAFEWAY INC	0.000%	100.000%
10843	DOGUS OTOMOTIV	0.000%	100.000%
10844	CHINA SOFT POWE	0.000%	100.000%
10845	CROWN CONFECTIO	0.000%	100.000%
10846	HEUNG-A SHIPPIN	0.000%	100.000%
10847	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10848	IMPERIAL METALS	0.000%	100.000%
10849	SWIBER HOLDINGS	0.000%	100.000%
10850	BIZLINK HOLDING	0.000%	100.000%
10851	EZION HOLDINGS	0.000%	100.000%
10852	MIDLAND IC&I LT	0.000%	100.000%
10853	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10854	NOVUS HOLDINGS	0.000%	100.000%
10855	PROBI AB	0.000%	100.000%
10856	CARE PROPERTY I	0.000%	100.000%
10857	TPI TRIUNFO PAR	0.000%	100.000%
10858	IMMOBEL	0.000%	100.000%
10859	D AMICO INTL SH	0.000%	100.000%
10860	SPORTECH PLC	0.000%	100.000%
10861	ASIA CEMENT CO	0.000%	100.000%
10862	TALVIVAARA MINI	0.000%	100.000%
10863	VISTA GROUP INT	0.000%	100.000%
10864	ASTRO JAPAN PR	0.000%	100.000%
10865	NORDIC AMERICAN	0.000%	100.000%
10866	CHENNAI SUPER K	0.000%	100.000%
10867	ZENITH CAPITAL	0.000%	100.000%
10868	SING HOLDINGS L	0.000%	100.000%
10869	EMPRESAS ICA SA	0.000%	100.000%
10870	STRAD ENERGY SE	0.000%	100.000%
10871	CHINA HUIZHAN D	0.000%	100.000%
10872	BERJAYA LAND BH	0.000%	100.000%
10873	REGIONAL REIT L	0.000%	100.000%
10874	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10875	MANITOK ENERGY	0.000%	100.000%
10876	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10877	ORMAT TECHNOLOG	0.000%	100.000%
10878	BANCA MONTE DEI	0.000%	100.000%
10879	RB ENERGY INC	0.000%	100.000%
10880	REBOSIS PROPERT	0.000%	100.000%
10881	ENERGIX-RENEWAB	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	DEVA HLDG	0.000%	100.000%
10883	PEACE MARK HLDG	-	100.000%
10884	CTBC FINANCIAL	-	100.000%
10885	AFREN PLC COMMO	-	100.000%
10886	PRIME RETIREMEN	-	100.000%
10887	ANGLO IRISH BAN	-	100.000%
10888	HANFENG EVERGRE	-	100.000%
10889	INTERCELL AG RI	-	100.000%
10890	MINCO BASE META	-	100.000%
10891	AFRICA ISRAEL I	-	100.000%
10892	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10893	BCO ESPIR SANTO	-	100.000%
10894	MONTEA SCA RTS	-	100.000%
10895	TRANSCOM WORLDW	-	100.000%
10896	VIRGIN AUSTRALI	-	100.000%
10897	BGP HOLDINGS (P	-	100.000%
10898	CHINA METAL REC	-	100.000%
10899	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10900	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	-	100.000%
10901	ETABLISSEMENTS	-	100.000%
10902	ORBITE TECHNOLO	-	100.000%
10903	EGANAGOLDPFEIL	-	100.000%
10904	BERLIAN LAJU TA	-	100.000%
10905	RHB CAPITAL BHD	-	100.000%
10906	RREEF CHINA COM	-	100.000%
10907	QLT INC WTS EXP	-	100.000%
10908	PRIME AET & D H	-	100.000%
10909	C A DE MEDITERR	-	100.000%
10910	TOUCHSTONE EXPL	-	100.000%
10911	QLT INC DOJ/SEC	-	100.000%
10912	SNS REAAL GROEP	-	100.000%
10913	LIGHTSTREAM RES	-	100.000%
10914	QLT INC CLASS A	-	100.000%
10915	CHINA LUMENA NE	-	100.000%
10916	US Wire Order -	<span class="negative">-0.000%</span>	100.000%